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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/02/2021

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			11.30834	76.12349	11.26951	76.33243			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.55466	76.94776	11.51412	77.15925			0.00	0	
ES33	On	04/11/2021	Bond Future			11.80981	73.99468	11.76753	74.20850			0.00	0	
ES33	On	03/02/2022	Bond Future			12.08297	74.80823	12.03879	75.02449			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			11.85170	74.61429	11.81259	74.85002			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.08552	75.42299	12.04464	75.66154			0.00	0	
ES42	On	04/11/2021	Bond Future			12.32895	71.97042	12.28621	72.21159			0.00	0	
ES42	On	03/02/2022	Bond Future			12.58088	72.76210	12.53618	73.00600			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 Intere
I2025	On	06/05/2021	Bond Future		151.05591	151.05591	151.00601	151.00601			66,464,600.40	440	7,75
I2025	On	05/08/2021	Bond Future		151.19872	151.19872	151.14883	151.14883			0.00	0	
I2025	On	04/11/2021	Bond Future		152.84744	152.84744	152.79718	152.79718			0.00	0	
I2025	On	03/02/2022	Bond Future		153.00612	153.00612	152.95543	152.95543			0.00	0	
<b>Total I2025 Future</b>											<b>66,464,600.40</b>	<b>440</b>	<b>7,75</b>
<b>Total For I2025</b>											<b>66,464,600.40</b>	<b>440</b>	<b>7,75</b>
I2029	On	04/02/2021	Bond Future		106.73646	106.73646	106.73646	106.73646			0.00	0	
I2029	On	06/05/2021	Bond Future		106.87748	106.87748	106.79952	106.79952			0.00	0	2,38
I2029	On	05/08/2021	Bond Future		108.06067	108.06067	107.98225	107.98225			0.00	0	
I2029	On	04/11/2021	Bond Future		108.08974	108.08974	108.01057	108.01057			0.00	0	
I2029	On	03/02/2022	Bond Future		109.30258	109.30258	109.22262	109.22262			0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,38</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>2,38</b>
I2033	On	04/02/2021	Bond Future		101.30919	101.30919	101.30919	101.30919			0.00	0	
I2033	On	06/05/2021	Bond Future		101.65203	101.65203	101.65172	101.65172			65,972,167.47	649	9,58
I2033	On	05/08/2021	Bond Future		102.77729	102.77729	102.77729	102.77729			0.00	0	
I2033	On	04/11/2021	Bond Future		102.67461	102.67461	102.67471	102.67471			0.00	0	
I2033	On	03/02/2022	Bond Future		103.82661	103.82661	103.82681	103.82681			0.00	0	
<b>Total I2033 Future</b>											<b>65,972,167.47</b>	<b>649</b>	<b>9,58</b>
<b>Total For I2033</b>											<b>65,972,167.47</b>	<b>649</b>	<b>9,58</b>
I2038	On	04/02/2021	Bond Future		113.94373	113.94373	113.94373	113.94373			0.00	0	
I2038	On	06/05/2021	Bond Future		116.18560	116.18560	116.49686	116.49686			9,062,476.80	78	7,75
I2038	On	05/08/2021	Bond Future		115.75141	115.75141	116.06653	116.06653			0.00	0	
I2038	On	04/11/2021	Bond Future		117.01363	117.01363	117.33243	117.33243			0.00	0	
I2038	On	03/02/2022	Bond Future		116.57575	116.57575	116.89824	116.89824			0.00	0	
<b>Total I2038 Future</b>											<b>9,062,476.80</b>	<b>78</b>	<b>7,75</b>
<b>Total For I2038</b>											<b>9,062,476.80</b>	<b>78</b>	<b>7,75</b>
I2046	On	04/02/2021	Bond Future		103.49322	103.49322	103.49322	103.49322			0.00	0	
I2046	On	06/05/2021	Bond Future		102.84530	102.84530	102.93286	102.93286			0.00	0	14,85
I2046	On	05/08/2021	Bond Future		103.98407	103.98407	104.07296	104.07296			0.00	0	
I2046	On	04/11/2021	Bond Future		103.31215	103.31215	103.40224	103.40224			0.00	0	
I2046	On	03/02/2022	Bond Future		104.47160	104.47160	104.56257	104.56257			0.00	0	
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>14,85</b>
I2050	On	04/02/2021	Bond Future		105.32657	105.32657	105.32657	105.32657			0.00	0	
I2050	On	06/05/2021	Bond Future		106.19831	106.19831	107.29891	107.29891			0.00	0	10,96
I2050	On	05/08/2021	Bond Future		105.44777	105.44777	106.56085	106.56085			0.00	0	
I2050	On	04/11/2021	Bond Future		106.59770	106.59770	107.72306	107.72306			0.00	0	

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			105.84795	105.84795	106.98599	106.98599			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			6.81729	120.99107	6.76607	121.25132		6.41	445,126,146.53	3,679	104,82
R186	On	05/08/2021	Bond Future			6.96848	117.01990	6.91398	117.28347		6.35	0.00	0	
R186	On	04/11/2021	Bond Future			7.12874	118.26885	7.07078	118.53536		5.99	0.00	0	
R186	On	03/02/2022	Bond Future			7.30375	114.28815	7.24192	114.55767		5.95	0.00	0	
<b>Total R186 Future</b>												<b>445,126,146.53</b>	<b>3,679</b>	<b>104,82</b>
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	10.76	Call			18,282.68000	18.28268	18,022,430	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	10.78	Call			18,364.76000	18.36476	18,104,510	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	10.77	Call			18,323.73000	18.32373	18,063,480	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,268.72000	3.26872	3,052,830	6.66	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			591.04000	0.59104	635,400	6.66	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Put			182.78000	0.18278	195,610	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			8,129.53000	8.12953	7,878,560	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			179.35000	0.17935	191,950	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			8,047.81000	8.04781	7,797,300	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			186.27000	0.18627	199,330	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			8,088.66000	8.08866	7,837,920	6.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			919.78000	0.91978	971,780	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,528.12000	5.52812	5,313,090	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			908.93000	0.90893	960,410	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,561.09000	5.56109	5,345,560	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			898.17000	0.89817	949,150	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,495.23000	5.49523	5,280,720	6.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,844.17000	2.84417	2,693,120	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,590.97000	2.59097	2,709,440	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,797.85000	2.79785	2,648,190	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,631.76000	2.63176	2,751,620	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,820.96000	2.82096	2,670,600	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,611.31000	2.61131	2,730,470	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>445,126,146.53</b>	<b>3,679</b>	<b>120,00</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			322.23689	322.23689	322.25986	322.25986			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	Bond Future			317.80692	317.80692	317.83137	317.83137			0.00	0	
R197	On	04/11/2021	Bond Future			321.27285	321.27285	321.29787	321.29787			0.00	0	
R197	On	03/02/2022	Bond Future			316.78632	316.78632	316.81187	316.81187			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	Bond Future			223.15920	223.15920	223.15920	223.15920			0.00	0	
R202	On	06/05/2021	Bond Future			227.02173	227.02173	226.90670	226.90670			0.00	0	8,0
R202	On	05/08/2021	Bond Future			225.28715	225.28715	225.17160	225.17160			0.00	0	
R202	On	04/11/2021	Bond Future			227.74394	227.74394	227.62732	227.62732			0.00	0	
R202	On	03/02/2022	Bond Future			226.00154	226.00154	225.88376	225.88376			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	Bond Future			4.61500	109.53672	4.61500	109.53672		1.51	0.00	0	
R2023	On	06/05/2021	Bond Future			4.73053	106.66939	4.71452	106.69773		1.53	0.00	0	40,66
R2023	On	05/08/2021	Bond Future			4.79574	107.82400	4.77668	107.85307		1.48	0.00	0	
R2023	On	04/11/2021	Bond Future			4.88827	105.06764	4.86530	105.09716		1.36	0.00	0	
R2023	On	03/02/2022	Bond Future			5.01203	106.22247	4.98319	106.25240		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	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,883.57000	4.88357	4,855,230	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,916.83000	4.91683	4,888,490	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,900.20000	4.90020	4,871,860	2.16	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,021.49000	1.02149	996,620	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			212.02000	0.21202	216,220	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			997.00000	0.99700	972,310	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			217.74000	0.21774	222,120	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,009.23000	1.00923	984,450	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			214.86000	0.21486	219,150	1.72	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			480.19000	0.48019	491,670	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			545.35000	0.54535	527,190	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			475.08000	0.47508	486,440	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			529.94000	0.52994	512,030	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			485.35000	0.48535	496,960	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			537.62000	0.53762	519,580	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			527.21000	0.52721	509,450	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			437.17000	0.43717	449,340	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			533.54000	0.53354	515,680	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			433.13000	0.43313	445,200	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			521.34000	0.52134	503,680	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			441.66000	0.44166	453,930	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			8.67533	98.11534	8.61999	98.44117		11.05	286,791,138.82	2,923	111,96
R2030	On	05/08/2021	Bond Future			8.86232	95.17215	8.80438	95.50189		11.06	0.00	0	
R2030	On	04/11/2021	Bond Future			9.04736	96.18808	8.98685	96.52138		10.27	0.00	0	
R2030	On	03/02/2022	Bond Future			9.24747	93.24145	9.18411	93.57850		10.37	0.00	0	
<b>Total R2030 Future</b>												<b>286,791,138.82</b>	<b>2,923</b>	<b>111,96</b>
R2030	On	06/05/2021	Bond Future	8.36	Put			3,016.98000	3.01698	3,183,130	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,957.87000	4.95787	4,677,140	11.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			771.50000	0.77150	816,600	11.94	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.77	Put			1,772.15000	1.77215	1,878,040	11.25	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call			12,591.31000	12.59131	12,266,190	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			22.40000	0.02240	23,110	12.14	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Put			2.35000	0.00235	2,350	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,283.62000	1.28362	1,361,190	11.49	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,521.56000	4.52156	4,248,800	11.81	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			894.58000	0.89458	947,650	11.81	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	11.70	Put			2.27000	0.00227	2,270	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			16,157.63000	16.15763	15,831,800	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			4,098.79000	4.09879	3,835,030	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,652.11000	2.65211	2,432,170	11.25	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			868.73000	0.86873	920,130	11.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,607.94000	4.60794	4,333,510	11.84	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.74	Put			39.60000	0.03960	41,110	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			11,566.66000	11.56666	11,242,340	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			709.25000	0.70925	609,250	10.67	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.69	Call			16,111.23000	16.11123	15,785,400	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.20000	0.00220	2,200	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			16,204.00000	16.20400	15,878,170	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			4,393.35000	4.39335	4,123,180	11.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			272.96000	0.27296	287,790	12.14	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			7,565.80000	7.56580	7,254,800	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,035.61000	1.03561	1,097,680	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			211.78000	0.21178	222,990	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			8,141.22000	8.14122	7,826,600	12.14	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
R2030	On	06/05/2021	Bond Future	8.36	Call		1,467.02000	1.46702	1,307,340	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put		1,565.78000	1.56578	1,659,950	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call		2,968.72000	2.96872	2,737,060	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call		3,492.77000	3.49277	3,244,510	11.49	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put		4,644.74000	4.64474	4,870,570	10.67	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		935.05000	0.93505	990,710	11.77	0.00	0	70
R2030	On	05/08/2021	Bond Future	10.30	Put		594.42000	0.59442	626,370	12.02	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,043.72000	3.04372	3,184,180	11.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,904.54000	2.90454	2,715,260	11.08	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,295.92000	7.29592	7,549,070	10.44	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		3,416.92000	3.41692	3,210,560	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		1,601.64000	1.60164	1,681,640	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		5,194.41000	5.19441	4,944,670	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		16,656.96000	16.65696	16,328,900	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		510.87000	0.51087	538,620	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,655.33000	8.65533	8,357,540	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		9,216.00000	9.21600	8,913,290	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		496.79000	0.49679	523,820	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		9,129.22000	9.12922	8,827,230	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		30.22000	0.03022	31,900	12.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call		721.27000	0.72127	644,680	10.44	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		2,590.98000	2.59098	2,714,360	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		9,172.59000	9.17259	8,870,240	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		503.79000	0.50379	531,180	12.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		9,209.39000	9.20939	8,918,080	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		817.86000	0.81786	859,850	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		9,249.35000	9.24935	8,957,630	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		808.86000	0.80886	850,440	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		9,169.49000	9.16949	8,878,580	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,683.77000	1.68377	1,560,840	9.81	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,028.49000	4.02849	4,192,380	10.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,821.56000	2.82156	2,652,150	10.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		12,679.41000	12.67941	12,363,070	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		826.95000	0.82695	869,340	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		298.80000	0.29880	315,760	11.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put		5,749.54000	5.74954	5,959,910	9.81	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,613.82000	4.61382	4,405,380	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,209.74000	3.20974	3,338,350	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,553.84000	4.55384	4,346,820	10.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,254.43000	3.25443	3,384,460	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			4,583.97000	4.58397	4,376,240	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,232.21000	3.23221	3,361,530	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>286,791,138.82</b>	<b>2,923</b>	<b>128,26</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			9.58645	91.99588	9.51584	92.43954		13.52	178,012,027.80	1,935	124,71
R2032	On	05/08/2021	Bond Future			9.78130	92.99219	9.70768	93.44110		13.07	0.00	0	
R2032	On	04/11/2021	Bond Future			9.98277	89.84013	9.90607	90.29389		12.66	0.00	0	
R2032	On	03/02/2022	Bond Future			10.19549	90.82796	10.11548	91.28680		12.29	0.00	0	
<b>Total R2032 Future</b>												<b>178,012,027.80</b>	<b>1,935</b>	<b>124,77</b>
R2032	On	06/05/2021	Bond Future	12.12	Put			22.01000	0.02201	23,320	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			14,621.62000	14.62162	14,179,270	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			23.17000	0.02317	24,560	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,523.32000	14.52332	14,081,050	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			22.58000	0.02258	23,930	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			14,572.49000	14.57249	14,130,180	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,794.47000	5.79447	5,415,860	14.66	0.00	0	71
R2032	On	06/05/2021	Bond Future	10.33	Put			850.67000	0.85067	915,720	14.66	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			6.57000	0.00657	6,870	14.95	0.00	0	71
R2032	On	06/05/2021	Bond Future	12.57	Call			16,797.48000	16.79748	16,354,120	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			655.75000	0.65575	700,300	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,009.87000	10.00987	9,606,520	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			672.33000	0.67233	717,890	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			10,054.28000	10.05428	9,650,420	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			664.00000	0.66400	709,050	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,098.72000	10.09872	9,694,360	14.24	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			895.66000	0.89566	952,580	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			5,849.84000	5.84984	6,116,940	12.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,340.65000	2.34065	2,153,990	12.13	0.00	0	71
R2032	On	04/11/2021	Bond Future	11.70	Call			10,732.96000	10.73296	10,335,630	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			15,461.01000	15.46101	15,025,710	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			252.72000	0.25272	271,180	13.75	0.00	0	71
R2032	On	04/11/2021	Bond Future	11.71	Call			10,774.50000	10.77450	10,376,670	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			886.47000	0.88647	942,900	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			877.36000	0.87736	933,290	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,691.46000	10.69146	10,294,620	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,137.44000	4.13744	4,345,660	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,684.34000	3.68434	3,438,800	12.54	0.00	0	71
R2032	On	03/02/2022	Bond Future	10.42	Call			5,450.33000	5.45033	5,166,870	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			3,720.91000	3.72091	3,896,290	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,549.95000	5.54995	5,263,850	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,652.62000	3.65262	3,825,360	12.64	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			5,483.22000	5.48322	5,198,880	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,404.27000	5.40427	5,637,500	12.16	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			8,956.44000	8.95644	9,280,720	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,639.35000	1.63935	1,504,790	11.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.44	Call			5,516.54000	5.51654	5,231,330	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,697.78000	3.69778	3,872,280	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,675.13000	3.67513	3,848,760	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			3,622.61000	3.62261	3,397,000	12.16	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,16</b>
<b>Total For R2032</b>												<b>178,012,027.80</b>	<b>1,935</b>	<b>128,94</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			10.34668	91.01978	10.30228	91.31784		15.38	117,870,615.10	1,295	103,02
R2035	On	05/08/2021	Bond Future			10.55042	92.00505	10.50415	92.30668		14.93	0.00	0	
R2035	On	04/11/2021	Bond Future			10.76009	88.51288	10.71192	88.81788		14.48	0.00	0	
R2035	On	03/02/2022	Bond Future			10.98443	89.48596	10.93420	89.79437		14.10	0.00	0	
<b>Total R2035 Future</b>												<b>117,870,615.10</b>	<b>1,295</b>	<b>103,02</b>
R2035	On	06/05/2021	Bond Future	10.24	Call			2,580.60000	2.58060	2,390,250	15.37	0.00	0	22
R2035	On	06/05/2021	Bond Future	11.05	Call			5,967.19000	5.96719	5,702,720	16.70	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,133.63000	1.13363	1,167,220	16.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,723.84000	3.72384	3,498,810	15.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			2,079.05000	2.07905	2,152,080	15.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,710.77000	3.71077	3,842,770	15.15	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Put			2,489.10000	2.48910	2,578,050	15.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			3,143.22000	3.14322	2,934,110	15.56	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			1,003.10000	1.00310	1,031,230	16.91	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,454.10000	6.45410	6,184,170	16.91	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,350.21000	15.35021	15,051,680	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			10,795.57000	10.79557	10,500,830	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			1,518.74000	1.51874	1,568,610	16.23	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,843.11000	4.84311	4,594,920	16.23	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,407.36000	8.40736	8,121,700	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			551.54000	0.55154	563,940	17.11	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,644.96000	14.64496	14,346,510	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,989.60000	1.98960	1,823,540	15.15	0.00	0	50
R2035	On	06/05/2021	Bond Future	12.35	Put			127.66000	0.12766	128,360	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,497.54000	12.49754	12,200,180	17.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.37	Put			122.62000	0.12262	123,230	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,600.55000	12.60055	12,303,100	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			125.12000	0.12512	125,770	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			38.69000	0.03869	38,220	17.11	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put			3,001.12000	3.00112	3,108,830	15.37	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			796.95000	0.79695	817,310	17.11	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,282.55000	7.28255	7,004,850	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			241.67000	0.24167	244,990	17.11	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.36	Call			12,549.05000	12.54905	12,251,640	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			52.83000	0.05283	52,440	17.11	0.00	0	1,600
R2035	On	05/08/2021	Bond Future	10.02	Call			2,403.46000	2.40346	2,259,320	14.44	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.30	Call			0.04000	0.00004	0,030	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			45,900.63000	45.90063	46,202,250	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.04000	0.00004	0,030	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,784.05000	45.78405	46,085,670	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.04000	0.00004	0,030	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,311.49000	7.31149	7,065,590	16.09	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			1,905.91000	1.90591	1,961,640	16.09	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call			4,815.95000	4.81595	4,607,630	15.19	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			3,103.03000	3.10303	3,196,340	15.19	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			5,650.92000	5.65092	5,808,410	14.44	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			46,017.34000	46.01734	46,318,960	13.79	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put			6,102.12000	6.10212	6,260,850	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,510.63000	11.51063	11,239,370	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			282.86000	0.28286	291,970	15.74	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,415.23000	8.41523	8,172,290	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,170.53000	2.17053	2,232,590	15.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,702.23000	5.70223	5,494,800	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,410.22000	3.41022	3,507,790	14.79	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.51	Put			1,101.32000	1.10132	1,135,060	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,963.88000	2.96388	2,817,610	14.00	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,552.92000	11.55292	11,281,360	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,090.94000	1.09094	1,124,380	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,595.23000	11.59523	11,323,380	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,080.64000	1.08064	1,113,790	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			6,546.70000	6.54670	6,714,260	13.88	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,669.45000	2.66945	2,532,010	13.88	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			4,706.82000	4.70682	4,835,690	14.37	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,120.48000	4.12048	3,944,350	14.37	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			17,156.27000	17.15627	16,860,380	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 Intere
R2035	On	03/02/2022	Bond Future	11.24	Put			4,169.47000	4.16947	4,277,910	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,954.56000	5.95456	5,755,710	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			10,022.30000	10.02230	10,229,930	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,220.93000	4.22093	4,330,490	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,915.42000	1.91542	1,814,640	13.27	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,988.50000	5.98850	5,789,090	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,195.13000	4.19513	4,304,130	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,022.51000	6.02251	5,822,540	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,556.01000	6.55601	6,347,800	14.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3,815.13000	3.81513	3,915,330	14.42	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,147.92000	4.14792	3,983,930	13.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			5,923.38000	5.92338	6,067,800	13.83	0.00	0	68
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,81</b>
<b>Total For R2035</b>												<b>117,870,615.10</b>	<b>1,295</b>	<b>117,83</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			10.60274	86.39613	10.56862	86.62374		16.57	95,035,743.00	1,100	130,08
R2037	On	05/08/2021	Bond Future			10.80928	83.07571	10.77370	83.30616		16.89	0.00	0	
R2037	On	04/11/2021	Bond Future			11.01050	83.96264	10.97351	84.19566		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.22570	80.63153	11.18717	80.86718		15.96	0.00	0	
<b>Total R2037 Future</b>												<b>95,035,743.00</b>	<b>1,100</b>	<b>130,08</b>
R2037	On	06/05/2021	Bond Future	12.42	Put			215.35000	0.21535	213,190	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,338.71000	11.33871	11,108,940	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			207.66000	0.20766	205,450	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,438.63000	11.43863	11,208,810	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			211.47000	0.21147	209,290	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			11,388.66000	11.38866	11,158,870	18.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,038.41000	10.03841	9,825,100	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,068.18000	1.06818	1,085,320	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,952.11000	9.95211	9,739,230	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,091.11000	1.09111	1,108,680	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			9,995.24000	9.99524	9,782,150	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,079.59000	1.07959	1,096,950	18.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,131.57000	1.13157	1,153,000	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,684.34000	11.68434	11,472,550	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,121.32000	1.12132	1,142,550	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,602.49000	11.60249	11,391,090	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,141.90000	1.14190	1,163,520	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,643.40000	11.64340	11,431,810	16.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,998.43000	5.99843	5,840,950	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 Intere
R2037	On	03/02/2022	Bond Future	11.46	Put			4,351.81000	4.35181	4,429,980	16.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,031.82000	6.03182	5,873,920	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,325.81000	4.32581	4,403,560	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,964.80000	5.96480	5,807,740	16.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,377.64000	4.37764	4,456,230	16.13	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>												<b>95,035,743.00</b>	<b>1,100</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			10.74382	88.51360	10.70963	88.75714		16.97	50,098,697.60	566	79,08
R2040	On	05/08/2021	Bond Future			10.94624	84.96587	10.91059	85.21234		17.41	0.00	0	
R2040	On	04/11/2021	Bond Future			11.14303	85.87300	11.10596	86.12220		16.00	0.00	0	
R2040	On	03/02/2022	Bond Future			11.35330	82.31268	11.31467	82.56470		16.45	0.00	0	
<b>Total R2040 Future</b>												<b>50,098,697.60</b>	<b>566</b>	<b>79,08</b>
R2040	On	06/05/2021	Bond Future	10.83	Put			2,581.70000	2.58170	2,639,950	17.09	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call			3,434.30000	3.43430	3,249,010	17.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Call			11,245.72000	11.24572	11,000,550	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			279.51000	0.27951	277,780	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			11,350.26000	11.35026	11,104,990	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			284.47000	0.28447	282,790	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put			1,053.56000	1.05356	1,066,150	18.60	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call			6,928.44000	6.92844	6,697,490	18.60	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call			16,191.34000	16.19134	15,946,150	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			11,297.98000	11.29798	11,052,760	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put			45.27000	0.04527	43,620	19.00	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put			289.51000	0.28951	287,880	19.00	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			3,765.56000	3.76556	3,839,950	17.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			4,722.95000	4.72295	4,550,870	17.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			2,551.89000	2.55189	2,599,100	18.66	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			6,805.30000	6.80530	6,606,040	18.66	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			21,393.17000	21.39317	21,146,740	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			1,049.45000	1.04945	1,066,480	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,950.11000	10.95011	10,720,450	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			1,038.25000	1.03825	1,055,060	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			10,859.03000	10.85903	10,629,800	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			56.26000	0.05626	56,300	19.07	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			1,060.76000	1.06076	1,078,000	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call			10,904.55000	10.90455	10,675,110	19.07	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,048.26000	12.04826	11,823,000	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			1,226.07000	1.22607	1,250,010	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 Interr
R2040	On	04/11/2021	Bond Future	12.91	Call		12.091.02000	12.09102	11,865,550	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,214.99000	1.21499	1,238,720	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,005.51000	12.00551	11,780,480	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,237.23000	1.23723	1,261,400	17.40	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,656.03000	4.65603	4,740,270	16.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,335.49000	6.33549	6,167,260	16.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,628.91000	4.62891	4,712,700	16.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,372.05000	6.37205	6,203,370	16.77	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,602.26000	4.60226	4,685,600	16.77	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,299.32000	6.29932	6,131,540	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>50,098,697.60</b>	<b>566</b>	<b>82,60</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			10.83207	84.91599	10.79261	85.19928	17.87	8,491,599.00	100	60,80
R2044	On	05/08/2021	Bond Future			11.02734	81.45446	10.98618	81.74118	18.34	0.00	0	
R2044	On	04/11/2021	Bond Future			11.21686	82.32415	11.17406	82.61399	16.84	0.00	0	
R2044	On	03/02/2022	Bond Future			11.41915	78.84994	11.37454	79.14303	17.32	0.00	0	
<b>Total R2044 Future</b>											<b>8,491,599.00</b>	<b>100</b>	<b>60,80</b>
R2044	On	06/05/2021	Bond Future	10.70	Put		3,361.64000	3.36164	3,460,310	17.79	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		2,690.35000	2.69035	2,505,730	17.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		5,675.96000	5.67596	5,427,560	19.15	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		4,277.84000	4.27784	4,051,870	18.46	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		2,113.41000	2.11341	2,170,730	18.46	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		11,210.65000	11.21065	10,928,690	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		303.49000	0.30349	304,820	20.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		8,166.26000	8.16626	7,895,310	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,578.58000	1.57858	1,616,690	19.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		5,433.88000	5.43388	5,188,700	19.02	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Put		341.86000	0.34186	343,890	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		10,851.30000	10.85130	10,570,040	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		330.48000	0.33048	332,300	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		937.48000	0.93748	953,440	20.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Put		1,489.70000	1.48970	1,524,590	19.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		7,626.09000	7.62609	7,358,760	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		10,953.94000	10.95394	10,672,470	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		336.13000	0.33613	338,050	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		10,902.62000	10.90262	10,621,250	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		796.43000	0.79643	808,770	20.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		11,108.78000	11.10878	10,844,670	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		1,028.06000	1.02806	1,050,670	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		11,153.64000	11.15364	10,889,280	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,017.23000	1.01723	1,039,590	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		11,063.93000	11.06393	10,800,090	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,038.98000	1.03898	1,061,860	20.10	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,344.98000	1.34498	1,378,070	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,751.15000	11.75115	11,494,140	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,333.18000	1.33318	1,366,010	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,792.93000	11.79293	11,535,640	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,321.48000	1.32148	1,354,030	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,709.40000	11.70940	11,452,650	18.31	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,300.31000	6.30031	6,109,300	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,773.81000	4.77381	4,875,890	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,228.13000	6.22813	6,038,190	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,829.34000	4.82934	4,932,490	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,264.18000	6.26418	6,073,710	17.66	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,801.49000	4.80149	4,904,110	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>8,491,599.00</b>	<b>100</b>	<b>79,48</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			10.72970	84.35440	10.70063	84.57077	18.15	94,392,573.60	1,119	127,32
R2048	On	05/08/2021	Bond Future			10.91018	85.26761	10.87988	85.48662	17.70	0.00	0	
R2048	On	04/11/2021	Bond Future			11.09441	81.76660	11.06287	81.98803	17.13	0.00	0	
R2048	On	03/02/2022	Bond Future			11.29040	82.66553	11.25749	82.88955	16.72	0.00	0	
<b>Total R2048 Future</b>											<b>94,392,573.60</b>	<b>1,119</b>	<b>127,32</b>
R2048	On	06/05/2021	Bond Future	12.34	Put		323.94000	0.32394	319,930	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		11,131.75000	11.13175	10,911,370	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		312.90000	0.31290	308,860	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		11,236.80000	11.23680	11,016,390	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		318.38000	0.31838	314,350	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		11,184.28000	11.18428	10,963,880	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		993.49000	0.99349	1,004,240	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,497.35000	11.49735	11,288,930	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		982.89000	0.98289	993,480	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,405.28000	11.40528	11,197,180	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,004.19000	1.00419	1,015,100	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		11,451.31000	11.45131	11,243,050	19.42	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,223.63000	12.22363	12,020,910	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,247.88000	1.24788	1,266,590	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		12,266.44000	12.26644	12,063,540	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,236.66000	1.23666	1,255,190	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,180.83000	12.18083	11,978,290	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,259.19000	1.25919	1,278,080	18.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,835.97000	4.83597	4,909,360	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,299.18000	6.29918	6,148,140	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,806.10000	4.80610	4,879,080	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,335.73000	6.33573	6,184,270	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,776.73000	4.77673	4,849,290	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,263.02000	6.26302	6,112,390	16.91	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>											<b>94,392,573.60</b>	<b>1,119</b>	<b>127,32</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			10.25632	70.43611	10.21693	70.66710	18.17	0.00	0	26,58
R209	On	05/08/2021	Bond Future			10.43505	71.19897	10.39417	71.43275	17.50	0.00	0	
R209	On	04/11/2021	Bond Future			10.61784	68.81900	10.57545	69.05538	17.00	0.00	0	1,75
R209	On	03/02/2022	Bond Future			10.80878	69.57572	10.76480	69.81472	16.47	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>28,36</b>
R209	On	06/05/2021	Bond Future	12.22	Put		143.56000	0.14356	142,910	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		10,625.16000	10.62516	10,393,520	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		10,668.88000	10.66888	10,437,210	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		5,285.18000	5.28518	5,427,380	17.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		884.02000	0.88402	795,230	17.26	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		2,176.29000	2.17629	2,235,580	18.29	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,952.28000	2.95228	2,780,580	18.29	0.00	0	1,00
R209	On	06/05/2021	Bond Future	10.60	Call		3,817.60000	3.81760	3,627,690	18.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,616.67000	1.61667	1,657,750	18.65	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		4,170.51000	4.17051	4,286,560	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,347.46000	1.34746	1,232,520	17.59	0.00	0	6,01
R209	On	06/05/2021	Bond Future	11.00	Call		5,392.52000	5.39252	5,181,620	19.42	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		997.99000	0.99799	1,018,080	19.42	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,227.52000	3.22752	3,318,110	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,935.66000	1.93566	1,795,260	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		7,923.89000	7.92389	7,697,130	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		427.20000	0.42720	431,430	19.97	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,443.48000	2.44348	2,511,110	18.17	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,637.48000	2.63748	2,474,120	18.17	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		6,451.65000	6.45165	6,232,220	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		138.24000	0.13824	137,540	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	Call		10,712.60000	10.71260	10,480,910	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		140.88000	0.14088	140,200	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		737.90000	0.73790	749,460	19.97	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		10,756.30000	10.75630	10,524,580	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		135.65000	0.13565	134,920	19.97	0.00	0	9,11
R209	On	05/08/2021	Bond Future	11.79	Put		1,060.24000	1.06024	1,083,340	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		8,479.89000	8.47989	8,268,960	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,049.21000	1.04921	1,072,060	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,517.59000	8.51759	8,306,400	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,038.28000	1.03828	1,060,870	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,442.23000	8.44223	8,231,550	19.02	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,245.86000	1.24586	1,274,800	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,410.57000	9.41057	9,203,610	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,813.27000	8.81327	8,610,690	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,268.01000	1.26801	1,297,430	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,469.83000	1.46983	1,503,630	18.46	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		9,445.99000	9.44599	9,238,780	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,256.90000	1.25690	1,286,070	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,481.43000	9.48143	9,273,990	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,843.39000	3.84339	3,701,030	17.00	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,267.01000	4.26701	4,361,030	17.00	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		7,962.97000	7.96297	8,116,130	15.95	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,556.94000	1.55694	1,473,720	15.95	0.00	0	3,71
R209	On	03/02/2022	Bond Future	11.04	Put		3,894.38000	3.89438	3,975,990	16.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,309.03000	5.30903	5,152,500	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,938.75000	3.93875	4,021,220	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,339.81000	5.33981	5,182,840	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,916.65000	3.91665	3,998,680	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,370.37000	5.37037	5,212,980	16.74	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>61,07</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</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			197.61217	197.61217	197.61548	197.61548		0.00	0	1,11
R210	On	05/08/2021	Bond Future			199.80001	199.80001	199.80418	199.80418		0.00	0	
R210	On	04/11/2021	Bond Future			199.24119	199.24119	199.24568	199.24568		0.00	0	
R210	On	03/02/2022	Bond Future			201.47690	201.47690	201.48158	201.48158		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			171.95987	171.95987	171.99938	171.99938		0.00	0	3,4
R212	On	05/08/2021	Bond Future			171.53327	171.53327	171.57385	171.57385		0.00	0	
R212	On	04/11/2021	Bond Future			173.40385	173.40385	173.44507	173.44507		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			9.16781	87.52421	9.09716	87.93471	12.95	0.00	0	9,1
R213	On	05/08/2021	Bond Future			9.35069	88.47164	9.27705	88.88691	12.45	0.00	0	
R213	On	04/11/2021	Bond Future			9.54128	85.88690	9.46457	86.30671	12.06	0.00	0	
R213	On	03/02/2022	Bond Future			9.74620	86.83098	9.66614	87.25546	11.69	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,1</b>
R213	On	06/05/2021	Bond Future	11.89	Put			9.89000	0.00989	10,450	14.22	0	
R213	On	06/05/2021	Bond Future	11.89	Call			14,472.52000	14.47252	14,062,580	14.22	0	
R213	On	06/05/2021	Bond Future	11.91	Put			9.35000	0.00935	9,870	14.22	0	
R213	On	06/05/2021	Bond Future	11.91	Call			14,563.58000	14.56358	14,153,600	14.22	0	
R213	On	06/05/2021	Bond Future	11.90	Put			9.61000	0.00961	10,160	14.22	0	
R213	On	06/05/2021	Bond Future	11.90	Call			14,518.06000	14.51806	14,108,110	14.22	0	
R213	On	05/08/2021	Bond Future	10.85	Put			628.98000	0.62898	673,000	13.52	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,669.56000	8.66956	8,301,930	13.52	0	
R213	On	05/08/2021	Bond Future	10.78	Put			687.29000	0.68729	734,930	13.52	0	2
R213	On	05/08/2021	Bond Future	10.84	Put			637.05000	0.63705	681,570	13.52	0	
R213	On	05/08/2021	Bond Future	10.14	Call			6,130.83000	6.13083	5,806,050	13.38	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,424.00000	1.42400	1,514,490	13.38	0	2
R213	On	05/08/2021	Bond Future	9.34	Put			2,942.55000	2.94255	3,113,910	12.51	0	
R213	On	05/08/2021	Bond Future	9.34	Call			3,297.70000	3.29770	3,053,790	12.51	0	2
R213	On	05/08/2021	Bond Future	10.85	Call			8,958.91000	8.95891	8,587,660	13.52	0	
R213	On	05/08/2021	Bond Future	10.86	Call			9,000.42000	9.00042	8,628,670	13.52	0	
R213	On	05/08/2021	Bond Future	10.86	Put			620.99000	0.62099	664,510	13.52	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,917.44000	8.91744	8,546,690	13.52	0	
R213	On	04/11/2021	Bond Future	11.10	Put			919.81000	0.91981	978,610	13.09	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,355.39000	9.35539	8,993,870	13.09	0	
R213	On	04/11/2021	Bond Future	11.11	Put			910.35000	0.91035	968,640	13.09	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,278.44000	9.27844	8,917,960	13.09	0	
R213	On	04/11/2021	Bond Future	11.09	Put			929.33000	0.92933	988,660	13.09	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,316.90000	9.31690	8,955,890	13.09	0	
R213	On	03/02/2022	Bond Future	9.97	Call			4,915.05000	4.91505	4,653,360	11.83	0	
R213	On	03/02/2022	Bond Future	9.97	Put			3,318.50000	3.31850	3,481,290	11.83	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,945.09000	4.94509	4,682,550	11.84	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,296.67000	3.29667	3,458,610	11.84	0	

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			4,885.09000	4.88509	4,624,240	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			3,340.46000	3.34046	3,504,090	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>0.00</b>	<b>0</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			10.67318	67.13896	10.63381	67.37258		19.97	0.00	0	12,66
R214	On	05/08/2021	Bond Future			10.85161	67.86576	10.81071	68.10217		19.22	0.00	0	
R214	On	04/11/2021	Bond Future			11.03370	65.31323	10.99125	65.55229		18.72	0.00	0	
R214	On	03/02/2022	Bond Future			11.22689	66.03130	11.18278	66.27296		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	12.25	Put			344.85000	0.34485	346,310	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			8,951.62000	8.95162	8,719,460	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			334.03000	0.33403	335,310	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			9,035.75000	9.03575	8,803,410	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			339.40000	0.33940	340,770	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			8,993.68000	8.99368	8,761,430	21.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,402.45000	1.40245	1,431,160	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,832.86000	7.83286	7,625,740	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,429.26000	1.42926	1,458,550	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			7,868.48000	7.86848	7,661,070	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,415.80000	1.41580	1,444,800	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,904.15000	7.90415	7,696,450	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			9,140.03000	9.14003	8,934,210	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,532.98000	1.53298	1,566,220	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			9,072.64000	9.07264	8,867,340	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,557.98000	1.55798	1,591,740	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			9,106.33000	9.10633	8,900,770	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,545.44000	1.54544	1,578,940	20.32	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,200.12000	4.20012	4,284,180	18.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			5,405.68000	5.40568	5,247,650	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,176.26000	4.17626	4,259,890	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			5,346.85000	5.34685	5,189,660	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,224.12000	4.22412	4,308,590	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			5,376.23000	5.37623	5,218,630	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>1,417,317,786.12</b>	<b>13,884</b>	<b>1,140,45</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			774.97000	774.97000	776.94100	776.94100			7,749,700.00	1	97
GOVI	On	05/08/2021	GOVI			783.26300	783.26300	785.26400	785.26400			0.00	0	
GOVI	On	04/11/2021	GOVI			791.70400	791.70400	793.73000	793.73000			0.00	0	
GOVI	On	03/02/2022	GOVI			800.40000	800.40000	802.44900	802.44900			0.00	0	
<b>Total GOVI Future</b>												<b>7,749,700.00</b>	<b>1</b>	<b>97</b>
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			982,710.00000	98.27100	963,000,000		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	678.69	Call			982,510.00000	98.25100	962,800,000		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	678.68	Call			982,610.00000	98.26100	962,900,000		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			661,340.00000	66.13400	641,330,000		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			661,240.00000	66.12400	641,230,000		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			661,140.00000	66.11400	641,130,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			653,200.00000	65.32000	632,940,000		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			653,100.00000	65.31000	632,840,000		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			653,300.00000	65.33000	633,040,000		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			96,890.00000	9.68900	76,400,000		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		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		97,090.00000	9.70900	76,600,000		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		96,990.00000	9.69900	76,500,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>7,749,700.00</b>	<b>1</b>	<b>97</b>
<b>Total for GOVI</b>											<b>7,749,700.00</b>	<b>1</b>	<b>97</b>
AL37	On	06/05/2021	Index Future			800.52200	800.52200	802.06200	802.06200		0.00	0	
AL37	On	05/08/2021	Index Future			809.08900	809.08900	810.65400	810.65400		0.00	0	
AL37	On	04/11/2021	Index Future			817.80900	817.80900	819.39300	819.39300		0.00	0	
AL37	On	03/02/2022	Index Future			826.79100	826.79100	828.39500	828.39500		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			897.89700	897.89700	901.22000	901.22000		0.00	0	
AL7T	On	05/08/2021	Index Future			907.50500	907.50500	910.87500	910.87500		0.00	0	
AL7T	On	04/11/2021	Index Future			917.28500	917.28500	920.69400	920.69400		0.00	0	
AL7T	On	03/02/2022	Index Future			927.36000	927.36000	930.80900	930.80900		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			784.02300	784.02300	785.98700	785.98700		0.00	0	30
ALBI	On	05/08/2021	Index Future			792.41300	792.41300	794.40700	794.40700		0.00	0	
ALBI	On	04/11/2021	Index Future			800.95200	800.95200	802.97100	802.97100		0.00	0	
ALBI	On	03/02/2022	Index Future			809.75000	809.75000	811.79200	811.79200		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			279.41600	279.41600	279.85200	279.85200		5,588,320.00	2	97
IGOV	On	05/08/2021	Index Future			282.47400	282.47400	282.91800	282.91800		0.00	0	
IGOV	On	04/11/2021	Index Future			285.58600	285.58600	286.03500	286.03500		0.00	0	
IGOV	On	03/02/2022	Index Future			288.79000	288.79000	289.24500	289.24500		0.00	0	
<b>Total IGOV Future</b>											<b>5,588,320.00</b>	<b>2</b>	<b>97</b>
<b>Total For IGOV</b>											<b>5,588,320.00</b>	<b>2</b>	<b>97</b>
<b>Total for Index</b>											<b>5,588,320.00</b>	<b>2</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			3.66500	96.33500	3.65500	96.34500		0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.64000	96.36000	3.64000	96.36000		0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.64000	96.36000	3.65000	96.35000		0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.65500	96.34500	3.64500	96.35500		0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.66000	96.34000	3.66000	96.34000		0.00	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			3.70000	96.30000	3.71000	96.29000				0.00	0	30,000
JIBAR f On 15/12/2021 Jibar Future			3.91000	96.09000	3.90000	96.10000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.02000	95.98000	4.02000	95.98000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.28500	95.71500	4.27000	95.73000				0.00	0	20,000
JIBAR f On 21/09/2022 Jibar Future			4.38500	95.61500	4.37500	95.62500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.62500	95.37500	4.57000	95.43000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>50,000</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.66000	90.66000	90.65000	90.65000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total for Derivatives :</b>										<b>1,430,655,806.12</b>	<b>13,887</b>	<b>1,192,800</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.30213				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			5.39500	103.77862	5.39500	103.76343				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>	
ABCPI3 On 07/12/2023 Spot Bond			3.40500	303.12015	3.40500	303.09202				0.00	0	117,500.00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,500.00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>117,500.00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.81663				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	101.28575				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	101.11955	9.65000	101.09337				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	101.11117				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	100.84640				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	100.44145				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	101.07207				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	102.32959				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	101.82043				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	103.38012				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	104.61474				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	102.50986				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	103.95345				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	101.15098				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	101.83805				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	101.78438			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	102.81018			0.00	0	2,500,000,00
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.93921			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	100.44807			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	101.46787			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	100.42988			0.00	0	500,000,00
<b>Total ABFN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.54924			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	99.86459			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	101.38633			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	100.21524			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	101.13563			0.00	0	500,000,00
<b>Total ABFN39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.42900			0.00	0	

Contract Details	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	100.47409				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	99.69584				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	100.36213				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	100.37236				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	100.37971				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	100.67465				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	100.87799				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	100.92594				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	101.35008				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	99.81946				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	101.04890				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			4.02000	4.02000	4.02000	147.26042				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	75.60812	100.00000	75.43986				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	140.73772				0.00	0	70,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.73921	100.00000	19.69502				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	100.25976				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			2.69500	217.13994	2.69500	217.12397				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	147.81486				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			4.18500	4.18500	4.18500	189.12100				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			4.69500	4.69500	4.69500	213.66430				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			6.23500	6.23500	6.23500	106.35761				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			6.59000	6.59000	6.59000	120.20887				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			4.89500	4.89500	4.89500	102.70012				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			4.42500	103.99635	4.42500	103.98384			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			4.73500	108.31156	4.73500	108.29755			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			4.76500	110.74916	4.76500	110.73475			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			6.15500	119.84498	6.15500	119.82491			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			7.36500	119.82076	7.36500	119.79682			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			5.20500	114.95125	5.20500	114.93493			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			6.70000	113.35033	6.70000	113.32969		1,943,000,000,000.00		290,000,000	290,000,00
<b>Total ABS7 SPOT</b>								<b>1,943,000,000,000.00</b>		<b>290,000,000</b>	<b>290,000,00</b>
<b>Total For ABS7</b>								<b>1,943,000,000,000.00</b>		<b>290,000,000</b>	<b>290,000,00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.38774	100.00000	13.35778			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			1.75500	1.75500	1.75500	316.39400			0.00	0	8,400,00
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,400,00</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>8,400,00</b>
ABS14 On 31/01/2022 Spot Bond			1.14000	169.88651	1.14000	169.88116			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			9.46500	9.46500	9.46500	105.10903			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	100.88610			0.00	0	

Contract Details	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	100.85836				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	100.82390				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	100.82808				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	100.33061				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	100.85583				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	100.85583				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	100.87945				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	100.87945				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	166.04446				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	169.19899				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	100.81142				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	100.80585				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	100.78502				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	101.26366				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	102.21563				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	101.04912				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	101.05993				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	101.17287				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	99.65432				0.00	0	2,800,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	98.16707				0.00	200,000,000	7,175,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>7,175,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>7,175,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.18047				0.00	600,000,000	826,379,50
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>826,379,50</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>826,379,50</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.13094				0.00	620,000,000	1,120,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>1,120,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>620,000,000</b>	<b>1,120,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	100.49663				0.00	1,000,000,000	800,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>800,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AGT03</b>										0.00	1,000,000,000	800,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	101.46805				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	100.33949				0.00	0	
<b>Total AHF2A3 SPOT</b>										0.00	0	
<b>Total For AHF2A3</b>										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.33949				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	100.39560				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	100.33016				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	100.32704				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	100.36137				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	100.39567				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	100.50768				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	100.54184				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	101.25016				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	101.09024				0.00	0	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>0</b>	<b>44,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>44,000,00</b>
AHF5A On 21/08/2023 Spot Bond			5.92500	113.77515	5.92500	113.75710				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	101.15508				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	101.24154				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	102.29459				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	101.32884				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	101.56716				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	101.15502				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	101.24146				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	101.84627				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	101.06858				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	101.19825				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	101.28469				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	102.01901				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			6.80500	113.17926	6.80500	113.15846				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			5.92500	111.69779	5.92500	111.67978				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			10.93000	96.66752	10.93000	96.63911				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			6.45500	166.69491	6.45500	166.66582				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	100.40354				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	101.65227				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	100.93200				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	100.13699				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	100.48492				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	101.09260				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	101.35249			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	100.75763			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	100.98464			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			5.04500	228.43278	5.04500	228.40152			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			5.06000	206.07981	5.06000	206.05149			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	100.98861			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			2.12000	168.30381	2.12000	168.29400			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	100.09477			0.00	0	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>0</b>	<b>119,000,00</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>119,000,00</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	100.09613				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			2.16500	168.23168	2.16500	168.22167				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	54.29398				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	101.11671				0.00	0	99,000,00
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>99,000,00</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>99,000,00</b>
ASN152 On 31/03/2028 Spot Bond			5.07500	178.84211	5.07500	178.81749				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	100.03006				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	99.86813				0.00	0	31,000,00
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,000,00</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>31,000,00</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	101.03480				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	100.95166				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	100.68759				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			5.01000	103.73430	5.01000	103.72012				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	100.74060				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	100.75199				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	100.82249				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	101.44859				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	101.65075			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	101.08372			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	100.98528			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	100.94889			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	100.74118			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	99.92779			0.00	200,000,000	165,000,000
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>165,000,000</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>200,000,000</b>	<b>165,000,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	99.81971			0.00	0	59,000,000
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>59,000,000</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>0</b>	<b>59,000,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	101.15076			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	100.93311			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	100.69064			0.00	0	27,000,000
<b>Total ASN291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
<b>Total For ASN291</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.80309			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	101.03205			0.00	0	

Contract Details	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			4.53000	4.53000	4.53000	99.87369				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			5.18500	5.18500	5.18500	91.89008				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	100.75972				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	100.86969				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	100.01485				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	100.76555				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			5.12000	102.24858	5.12000	102.23428				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	100.81694				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	99.97524				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	99.97524				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	100.74055				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	100.78797				0.00	0	170,000,00
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.78222				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	100.78222				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	101.08359				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	100.94184				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	100.76691				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	100.79608				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	100.18606				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	100.86915				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	100.86915				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	100.92941				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	100.77386				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	99.83968			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	100.82533			0.00	0	111,000,00
<b>Total ASN399 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>111,000,00</b>
<b>Total For ASN399</b>									<b>0.00</b>	<b>0</b>	<b>111,000,00</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.76830			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	100.90711			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	100.94448			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	105.16502			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	100.75332			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	100.75332			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	100.70582			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	100.72887			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	100.97652			0.00	0	

Contract Details	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	101.42279				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	103.68860				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	100.32514				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	100.32826				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	104.46488			15,904,000,000,000.00	1,600,000,000	800,000,000	800,000,000
<b>Total ASN462 SPOT</b>									<b>15,904,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For ASN462</b>									<b>15,904,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>	<b>800,000,000</b>
ASN462 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.76676			0.00	0	1,020,000,000	1,020,000,000
<b>Total ASN463 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,020,000,000</b>	<b>1,020,000,000</b>
<b>Total For ASN463</b>									<b>0.00</b>	<b>0</b>	<b>1,020,000,000</b>	<b>1,020,000,000</b>
ASN463 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.25394			0.00	0	0	0
<b>Total ASN469 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ASN469</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.89720			0.00	0	0	0
<b>Total ASN470 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ASN470</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
ASN470 On 31/07/2023 Spot Bond					0.00000	100.16242			0.00	0	0	0
<b>Total ASN471 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ASN471</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
ASN471 On 31/07/2023 Spot Bond					0.00000	100.19083			0.00	0	0	0
<b>Total ASN472 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ASN472</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
ASN472 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.60964			0.00	0	0	0
<b>Total ASN473 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ASN473</b>									<b>0.00</b>	<b>0</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
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.26994			13,307,000,000,000.00	1,400,000,000	700,000,000
<b>Total ASN474 SPOT</b>									<b>13,307,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For ASN474</b>									<b>13,307,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	99.98710			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	100.79314			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	100.94879			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	100.48535			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	99.64200			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	104.77403			0.00	0	100,000,000
<b>Total ASN486 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN486</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN48: On 01/09/2025 Spot Bond					0.00000	100.79036			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	100.87001			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	100.85812			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	100.53755			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	100.76376			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	100.74192				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	100.76914				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	100.76914				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	100.65599				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	100.65017				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	100.50707				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	100.76957				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	101.26556	9.00000	101.25753				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	101.15189	8.18000	101.14296				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	101.17687	8.36000	101.16811				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	101.17687	8.36000	101.16811				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	100.52519				0.00	0	

Contract Details	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	100.41664				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	100.32810				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	100.27078	9.10000	100.24614				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	100.32736	11.05000	100.29756				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	100.32592	11.00000	100.29624				0.00	0	200,000,00
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN530 On 13/05/2021 Spot Bond					0.00000	99.93987				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	100.31145	10.50000	100.28310				0.00	0	530,000,00
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.05403				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	100.94356				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	100.31145	10.50000	100.28310				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	100.63823				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	100.13863				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	101.38225				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	100.83751				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	100.31434	10.60000	100.28573				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	100.75427				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	101.94234	10.47000	100.28231				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	100.25880	10.55000	100.23001				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	100.09183				0.00	2,500,000,000	2,500,000,000
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For ASN560</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		70,000,000,000,000.00		700,000,000	47,700,000,000	
<b>Total ASN561 SPOT</b>								<b>'0,000,000,000,000.00</b>		<b>700,000,000</b>	<b>47,700,000,000</b>	
<b>Total For ASN561</b>								<b>'0,000,000,000,000.00</b>		<b>700,000,000</b>	<b>47,700,000,000</b>	
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN562</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			5.32500	107.82072	5.32500	107.80506				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	103.57100	9.30000	103.54499				0.00	0	
<b>Total BAW21/R208 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 BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.31564				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.44002				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	101.11171				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	101.02435				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	100.57910				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			5.61500	103.34334	5.61500	103.32762				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	100.96287				0.00	0	1,100,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.19440				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	100.92176				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	100.91073				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			8.12500	8.12500	8.12500	107.18162				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	100.83849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.12064				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			10.07500	10.07500	10.07500	112.70118				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	100.74741				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	100.82824				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	100.56132				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	100.56143				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	100.53740				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	100.94957				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	100.94957				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	100.54844				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	100.97739				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.94910				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.97683				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	100.92108				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	100.97669				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	101.08846				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	101.11537				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	101.11537				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	101.11537				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	101.14333				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	101.11598				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	101.48998				0.00	0	
<b>Total BAYB19 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 BAYB19</b>									<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2023 Spot Bond					0.00000	101.17152			0.00	0	
<b>Total BAYB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>									<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.02681			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			7.02000	7.02000	7.02000	108.67333			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	100.02871			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	101.46510			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	100.53162			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	101.00841			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			6.92500	112.32961	6.92500	112.30849			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	101.34492			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	100.60021			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			6.82500	104.59175	6.82500	104.57250			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	101.22235			0.00	400,000,000	200,000,00

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 BGL12 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BGL13 On 20/08/2021 Spot Bond			5.92500	102.67712	5.92500	102.66083				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.95986				0.00	100,000,000	100,000,000
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	103.75112				0.00	0	100,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.51566				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	99.99346				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	102.57400				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	100.84362				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	105.73567				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	100.96783				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	100.03413				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	100.21632				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			5.66500	112.23153	5.66500	112.21422				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.80795				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	101.06696				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	99.58856				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	100.17956				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	100.21118				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	100.51303				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.06340				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	95.60190				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	64.52840				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BNPP08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP08</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.68538				0.00	0	
<b>Total BPPF08 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 BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.26075				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	99.56943				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.90411				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	100.05204				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	99.67327				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	100.35637				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	100.09736				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	100.10496				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	100.39268				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	100.42261				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	100.09297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.09733				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.10112				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.71675				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	100.00005				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			4.52500	104.46711	4.52500	104.45429				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	101.21060				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	99.92408				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			6.51500	114.77000	6.51500	114.74978				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			6.86500	115.86188	6.86500	115.84040				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			7.39500	117.65655	7.39500	117.63295				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			8.81500	107.23432	8.81500	104.44700				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>	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.90008				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	100.15611				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	100.03948				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	100.17761				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	101.46714				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	101.57506				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	100.34974				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	100.37118				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.10629				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.09095	3.14000	160.99697				0.00	0	
<b>Total CLN193 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 CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 13/09/2021 Spot Bond			2.09000	2.09000	2.09000	161.36001				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>	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.46713	4.77000	112.29100				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				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>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.40857				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			6.69500	114.82197	6.69500	114.80109				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	116.54243	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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.04007				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	100.25363				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	106.98326				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			5.52000	104.35606	5.52000	104.34037				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	103.06838	10.98000	103.03795				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.66564				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.29632	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>	
CLN385 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>	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.79603				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>	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.80307				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>	
CLN395 On 14/11/2022 Spot Bond					0.00000	99.92443				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.92510				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>	
CLN440 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>	
CLN441 On 24/05/2021 Spot Bond			5.42000	104.09583	5.42000	104.08061				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			2.09000	168.35194	2.09000	168.34226				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.25000	133.57503	5.25000	133.55590				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>	
CLN45: On 31/01/2025 Spot Bond			5.69000	131.40620	5.69000	131.38584				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>	
CLN45: 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>	
CLN45: On 17/11/2021 Spot Bond					0.00000	99.89292				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>	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.42452				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>	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.56093				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>	
CLN46: On 13/03/2022 Spot Bond			6.12500	108.22849	6.12500	108.21045				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>	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.40709				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>	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.88925				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>	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.20612				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>	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.84166				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN47: On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
<b>Total CLN475 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 CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 29/11/2021 Spot Bond			100.00000	58.60855	100.00000	58.47740				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.93602				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.07491				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.64846				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>	
CLN485 On 02/12/2021 Spot Bond			5.62000	105.00496	5.62000	104.98897				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>	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.98553	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>	
CLN488 On 28/07/2022 Spot Bond			5.92500	104.80082	5.92500	104.78391				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.20030				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.94056				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.17226				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			6.32500	116.20954	6.32500	116.18955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.42390				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	99.82048				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.49996				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.52835				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.85429				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.06668				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.21560				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.10898				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>	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.11680				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>	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.08185	9.96000	104.05392				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>	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.83003	10.01000	102.80245				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	101.24190				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	101.11385	9.60000	102.31035				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.89592				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.09337				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.92727				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.92644	9.20000	103.90061				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.23367				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.75422				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.76853				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.27894				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>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.65844				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>	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.83744				0.00	0	
<b>Total CLN530 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 CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.89592				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	100.87255				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.38004				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			8.24500	108.36109	8.24500	108.33690				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	98.98673				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	100.24842				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	100.43302				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	137.47000				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	101.10338				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	100.42368				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			7.71500	109.94809	7.71500	114.92416				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			7.76500	111.74528	7.76500	111.72177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			7.85500	111.52080	7.85500	111.49707				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>	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.72082				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.92222				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.97114				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.17113				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.47968				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>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.78600				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.98485				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>	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.37936	10.19000	102.38361				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 12/11/2025 Spot Bond			7.71500	112.09929	7.71500	112.07586				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.02949				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.05773				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	102.85649				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	101.06058				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	99.98579				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	99.91767				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	100.07024				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			7.94500	110.40548	7.94500	110.38172				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	99.96953				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	100.24456				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	99.98571				0.00	0	
<b>Total CLN574 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 CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.89239				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>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.95571				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.36428				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	100.61609				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	100.00007				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	101.03452				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	101.02303				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	100.33016				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	101.00495				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	102.58555				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	100.96924				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	100.81672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.84040				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.00357				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.83040				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	138.55673	3.67000	111.62450				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	101.14982				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	100.66028				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	101.14982				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	101.94858				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	100.58091				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	100.88126				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.84040				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.84040				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond					0.00000	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>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.11829				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>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.02052				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>	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.97286				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>	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.52904				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>	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.37694				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>	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.14416				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>	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.63684	9.32000	102.61116				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.23869				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 14/04/2026 Spot Bond					0.00000	100.52539				0.00	0	
<b>Total CLN611 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 CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.98861				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.10099				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.03444				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	100.67275				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	102.57207				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	100.92108				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.00493				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	100.19013				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	100.18947				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	100.17539				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.25275				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			5.98500	105.89740	5.98500	105.88015				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.40805				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	88.98266				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			11.68000	62.94994	11.68000	83.95189				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	101.09120				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			8.41500	108.55111	8.41500	108.52679				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	101.40124				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	101.06973				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	100.60629				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	100.01436				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	103.06003				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.09014				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.39443				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	101.31476				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	99.97367				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	101.53066				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	100.33206				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	101.09662				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	100.82419				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	100.18751				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	100.82566				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	101.39443				0.00	0	
<b>Total CLN648 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 CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.06384				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	101.39443				0.00	0	690,000,00
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
CLN651 On 19/11/2022 Spot Bond					0.00000	101.09910				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.39443				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>	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.99784				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>	
CLN654 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>	
CLN655 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>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.97653				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>	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.60910				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>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.58173				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>	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.83367				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>	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.86557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.02300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	108.60600				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	132.08200				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	101.54010				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	100.69651				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	101.69410				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	105.31336				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	102.86349				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	101.17739				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	101.55336				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN672 On 09/03/2022 Spot Bond					0.00000	100.93954				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.25683	138.62420	4.25683	112.64309				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.25683	138.62420	4.25683	112.64382				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	101.33286				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	101.58741				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	101.67821				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	101.82325				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	100.80299				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	101.45319				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	101.61692				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	100.90876				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	100.76695				0.00	0	
<b>Total CLN683 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 CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.78917				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>	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.97033				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.91549				0.00	0	400,000,00
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CLN686 On 21/12/2026 Spot Bond					0.00000	100.94174				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	100.94152				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	100.82382				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	100.63783				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	100.82389				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	101.70547				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	91.23683				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	100.62675				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	90.90200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.74726				0.00	0	800,000,00
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.17144				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.76215				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	100.95973				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	99.98739				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	86.36286				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	82.30590				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	100.49889				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	88.33418				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	89.71685				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	101.72361				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.90033				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	100.80424				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.38153				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	80.63137				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	101.79988				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	99.97517				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	100.80979				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	100.80979				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	100.80979				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	79.39390				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	100.48227				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	100.80882				0.00	0	
<b>Total CLN719 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 CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.36479				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	78.69548				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.92312				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.42448				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.74178				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.74178				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.99482				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.06512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	83.72413				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	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,00	
<b>Total CLN734 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For CLN734</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>
CLN81 On 18/04/2028 Spot Bond			7.02000	108.69392	7.02000	108.67333				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	99.89439				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			7.32500	112.46760	7.32500	112.44537				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			5.10000	104.80425	5.10000	104.78968				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			8.86500	112.44302	8.86500	112.41623				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>	
COJG01 On 09/06/2024 Spot Bond			6.10500	113.86675	6.10500	113.84794				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			6.76000	107.87367	6.76000	107.85397				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			9.27500	108.40032	9.27500	108.37333				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			9.36500	102.23696	9.36500	102.21125				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			9.12500	9.12500	9.12500	108.32783				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>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.80060				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	100.82383				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	100.83470				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	101.62509				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.55264				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	100.21928				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	100.97509				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	100.79860				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	100.71762				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	100.96931				0.00	0	
<b>Total DNG103 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 DNG103</b>									<b>0.00</b>	<b>0</b>	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.90954			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	101.07074			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.18246			0.00	0	100,000,00
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY03 On 21/11/2024 Spot Bond			8.11500	8.11500	8.11500	109.81272			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	101.62307			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	101.16589			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			5.87500	102.42132	5.87500	102.40518			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			6.24000	111.66941	6.24000	111.65076		257,755,680,000.00	41,307,000	309,423,50	
<b>Total DV23 SPOT</b>								<b>257,755,680,000.00</b>	<b>41,307,000</b>	<b>309,423,50</b>	
<b>Total For DV23</b>								<b>257,755,680,000.00</b>	<b>41,307,000</b>	<b>309,423,50</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.64224	100.00000	31.57259		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	31.64224	100.00000	31.57259		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			5.79500	110.46581	5.79500	110.44867		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	99.82016	9.69000	99.79451		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.82016	9.69000	99.79451		0.00	0		
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.92000	95.50514	10.92000	95.47755			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	99.81275	10.10000	99.78603			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.81275	10.10000	99.78603			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.03843			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	100.33620			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>	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.90477			0.00	0	178,000,00
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>178,000,00</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>178,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.45536			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	97.41505			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	98.05661			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	96.22345			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	98.91346			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	100.88689			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.87768				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>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.46410				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>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.12284				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/01/2025 Spot Bond					0.00000	94.96801				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>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.12981				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>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.25235				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.31710				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	104.46446	4.67000	104.45139				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			5.33000	108.63393	5.33000	108.61815				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			6.23500	114.39531	6.23500	114.37591				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			5.30500	104.05154	5.30500	104.03649				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			5.01000	92.05343	5.01000	92.04084				0.00	0	
<b>Total EL037 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 EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.64235	2.25000	131.63421				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	137.55875	4.34500	137.54241				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>
EL29 On 19/11/2029 Spot Bond			4.35700	123.29814	4.35700	123.28345				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			4.40000	119.20305	4.40000	119.18871				0.00	0	4,055,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,055,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>4,055,000,00</b>
EL31 On 02/06/2031 Spot Bond			4.95500	105.53540	4.95500	105.52121				0.00	0	650,000,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
EL36 On 31/01/2036 Spot Bond			4.98000	94.05875	4.98000	94.04596				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	131.64235	2.25000	131.63421				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	145.41371				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	143.09310				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	110.18303				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	109.24097				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.65264				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.99605				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.30230				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.73820				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>	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.20029				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			5.30500	104.93297	5.30500	104.91778				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			8.43500	107.20302	8.43500	107.17856				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			10.52000	10.52000	10.52000	98.16880				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			10.87000	10.87000	10.87000	102.69887				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			8.51500	107.60059	8.51500	104.90604				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			8.51500	8.51500	8.51500	106.49392				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			11.07500	11.07500	11.07500	79.84375				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			9.94000	9.94000	9.94000	104.15441				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			11.07500	11.07500	11.07500	98.09484				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	101.13126				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	101.03459				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	100.89101				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	100.91761				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	100.86401				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	100.84053				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	100.02687				0.00	0	
<b>Total EPF020 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 EPF020</b>									<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.07827			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>	
EPFC41 On 12/03/2021 Spot Bond					0.00000	100.75355			0.00	0	
<b>Total EPFC46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EPFC46</b>									<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.00004			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>	
EQT001 On 03/06/2022 Spot Bond					0.00000	100.95915			0.00	0	
<b>Total EQT002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>									<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.98736			0.00	0	
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.34076			0.00	0	
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.95732			0.00	0	100,000,00
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.13758			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>	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	99.90244			0.00	0	
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.90712			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>	
ERS3C1 On 17/05/2022 Spot Bond					0.00000	99.89491			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>	
ERS3C2 On 17/08/2022 Spot Bond					0.00000	99.90617			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.90146				0.00	0	72,000,00
<b>Total ERS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
<b>Total For ERS25</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.90866				0.00	0	
<b>Total ERS26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91089				0.00	0	
<b>Total ERS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.89674				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.63500	108.43069	5.63500	108.41406			9,337,195,000,000.00	1,657,000,000	8,760,779,40	
<b>Total ES23 SPOT</b>									<b>9,337,195,000,000.00</b>	<b>1,657,000,000</b>	<b>8,760,779,40</b>	
<b>Total For ES23</b>									<b>9,337,195,000,000.00</b>	<b>1,657,000,000</b>	<b>8,760,779,40</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.45930	10.00000	100.43223			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			7.62500	103.77384	7.62500	103.75251			1,116,167,325,000.00	146,382,600	2,709,276,30	
<b>Total ES26 SPOT</b>									<b>1,116,167,325,000.00</b>	<b>146,382,600</b>	<b>2,709,276,30</b>	
<b>Total For ES26</b>									<b>1,116,167,325,000.00</b>	<b>146,382,600</b>	<b>2,709,276,30</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.83160	7.85000	102.80986			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			11.07000	79.13042	11.03000	79.32879			12,771,124,686,000.00	1,153,669,800	3,486,747,10	
<b>Total ES33 SPOT</b>									<b>12,771,124,686,000.00</b>	<b>1,153,669,800</b>	<b>3,486,747,10</b>	
<b>Total For ES33</b>									<b>12,771,124,686,000.00</b>	<b>1,153,669,800</b>	<b>3,486,747,10</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.07693	7.50000	103.05597			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			11.58000	78.36444	11.58000	78.34021			58,992,776,808,000.00	5,094,367,600	11,918,121,70	
<b>Total ES42 SPOT</b>									<b>58,992,776,808,000.00</b>	<b>5,094,367,600</b>	<b>11,918,121,70</b>	
<b>Total For ES42</b>									<b>58,992,776,808,000.00</b>	<b>5,094,367,600</b>	<b>11,918,121,70</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	102.52406	8.50000	102.50061				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	100.31298				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	100.96884				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.89081				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	100.81692				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	99.23839				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.83324				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	99.93183				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	99.92840				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	100.18274				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	100.45754				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	99.98750				0.00	0	
<b>Total FIFC35 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 FIFC35</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.36096				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			5.65500	5.65500	5.65500	103.20908				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.57708				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	101.02401				0.00	0	104,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>104,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.59500	104.99628	6.59500	104.97753				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	100.93228				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	103.34948				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	104.70000				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	102.41853				0.00	0	857,769,20
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>857,769,20</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>857,769,20</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.93017				0.00	200,000,000	3,350,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,350,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,350,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.26539				0.00	0	780,000,00

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 FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>780,000.00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>780,000.00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.05939				0.00	0	637,000.00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>637,000.00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>637,000.00</b>
FRB27 On 03/06/2026 Spot Bond			8.21500	110.29550	8.21500	110.27111				0.00	0	400,000.00
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	103.47206				0.00	0	1,100,000.00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000.00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000.00</b>
FRBI22 On 31/01/2022 Spot Bond			1.14500	169.87839	1.14500	169.87302				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.00500	2.00500	2.00500	314.33292				0.00	0	14,400.00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,400.00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>14,400.00</b>
FRBI25 On 31/01/2025 Spot Bond			2.49500	2.49500	2.49500	148.12308				0.00	0	123,800.00
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>123,800.00</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>123,800.00</b>
FRBI28 On 31/03/2028 Spot Bond			4.13500	189.74112	4.13500	189.71980				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			4.47500	4.47500	4.47500	100.27464				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			4.74500	4.74500	4.74500	212.60161				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.86000	81.05110	5.86000	81.03825				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			5.27500	88.58652	5.27500	88.57379				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: 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>	
FRBZ0: 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	
<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	140.74102				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	90.65293				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			2.20000	168.17562	2.20000	168.16544				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			3.06000	166.80673	3.06000	166.79272				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	99.90824				0.00	0	
<b>Total FRC251 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 FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.89584				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.19790				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	101.60293				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	101.97436				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	100.19024				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	100.28487				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	102.70532	9.80000	102.67818				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	100.94186				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	101.10100				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	100.89333				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	110.77280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 11/11/2024 Spot Bond					0.00000	99.98041				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.83897				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.80092				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	100.77808				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	102.23171				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	100.31919				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	100.31295				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	99.92716				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	99.92582				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	101.03198				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>	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.48136				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.56780				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.32017				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.03465				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.00663				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.07801				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.76139				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.87659				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.92000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.81000				0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.96265				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.88000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.24324				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.95131				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	100.19282				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.36674				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.96248				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.98478				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.88615				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.54064				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.30914				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.57675				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.04925				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.02674				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.38063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.81588				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>	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.20223				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.64083				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	102.35686				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	100.96356				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	101.55221				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.73006				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	101.13998				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	101.05901				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	100.79608				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	100.40882				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.10116				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.03440				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.13451				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.21784				0.00	0	790,000,00
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
FRC34 On 31/07/2023 Spot Bond					0.00000	100.20647				0.00	0	590,000,00
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
FRC35 On 31/07/2021 Spot Bond					0.00000	100.18711				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.18259				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.70394				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.20971				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.64731				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.21003				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.20504				0.00	0	
<b>Total FRC356 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 FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.10576				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRC35 On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	167.14225				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			2.78000	2.78000	2.78000	167.23778				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			2.76000	2.76000	2.76000	167.26963				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			4.68000	96.75753	4.68000	96.74517				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			4.91000	105.10749	4.91000	105.09340				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	100.56517				0.00	0	300,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.10507				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	101.77085				0.00	0	71,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>71,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>71,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.21488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57398				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	103.46562				0.00	0	300,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.02115				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.35236				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	100.50844				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			4.46300	4.46300	4.46300	92.04374				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			4.83000	4.83000	4.83000	106.20773				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	99.65663				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	100.21744				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.97000	104.28099	4.97000	104.26683				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.99500	207.41105	4.99500	207.38289				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.11000	102.38258	5.11000	102.36830				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	206.76712				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.40000	143.15787	3.40000	143.14455				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.48317	3.70500	123.47064				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.91000	105.10749	4.91000	105.09340				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.14500	204.35460	5.14500	204.32604				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.19500	203.34790	5.19500	203.31922				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.93000	181.70945	2.93000	145.70558				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.22500	202.74679	5.22500	202.71804				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.11000	102.38258	5.11000	102.36830				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>	
FRS126 On 31/03/2028 Spot Bond			4.88500	180.98580	4.88500	180.96180				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.86000	92.89349	5.86000	92.87866				0.00	0	
<b>Total FRS127 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 FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.77500	182.24038	4.77500	182.21676				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			4.83500	181.55482	4.83500	181.53100				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			5.73500	192.85093	5.73500	192.82097				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.81000	93.49204	5.81000	93.47724				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	102.36830				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.09000	102.65123	5.09000	102.63696				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.64500	183.73600	4.64500	183.71281				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.50500	197.23922	5.50500	197.20979				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.77500	182.24038	4.77500	182.21676				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.77500	182.24038	4.77500	182.21676				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.06500	178.95420	5.06500	178.92962				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.70000	141.55133	3.70000	141.53698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.90000	168.65715	1.90000	168.64834				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.12500	178.28283	5.12500	178.25807				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.16500	177.83688	5.16500	177.81197				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.67000	141.71105	3.67000	141.69681				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.64000	183.79380	4.64000	183.77065				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.17500	5.17500	5.17500	177.70066				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>	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.85229				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.05355				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.33947				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.37380				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.83306				0.00	0	105,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	100.73537				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 04/10/2021 Spot Bond					0.00000	145.87789				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	164.57958				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	159.48339				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	160.61058				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS188 On 23/01/2024 Spot Bond					0.00000	129.83855				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	25.51638				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01710				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.02735				0.00	200,000,000	185,000,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>185,000,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>200,000,000</b>	<b>185,000,00</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	99.97093				0.00	0	54,000,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</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 FRS200</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	101.10683				0.00	0	113,000,00
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>113,000,00</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>113,000,00</b>
FRS20 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>	
FRS20 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>	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.42146				0.00	0	67,000,00
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>67,000,00</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>67,000,00</b>
FRS20 On 18/11/2024 Spot Bond					0.00000	101.14955				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	124.88596				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>	
FRS21 On 04/03/2021 Spot Bond					0.00000	116.11608				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>	
FRS21 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>	
FRS21 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>	
FRS21 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>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.68495				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>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.99557				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	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>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.79608				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	100.31676				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	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	99.92346				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 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>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.62575				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 13/10/2023 Spot Bond					0.00000	110.54769				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 23/10/2025 Spot Bond					0.00000	105.15128				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	100.66247				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.28871				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	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>	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.56412				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	100.45784				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.38119				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>	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.55151				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 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>	
FRS247 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>	
FRS248 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>	
FRS250 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			630,000,000,000.00	6,300,000,000	6,300,000,000	
<b>Total FRS251 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,300,000,000</b>	<b>6,300,000,000</b>	
<b>Total For FRS251</b>									<b>10,000,000,000,000.00</b>	<b>6,300,000,000</b>	<b>6,300,000,000</b>	
FRS251 On 07/12/2023 Spot Bond			2.04500	2.04500	2.04500	314.00468			0.00	0	0	
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.78500	316.16124	1.78500	316.14580			0.00	0	0	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.78500	1.78500	1.78500	316.14580			0.00	0	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS43 On 31/01/2022 Spot Bond			1.14000	169.88651	1.14000	169.88116			0.00	0	0	
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.14000	169.88651	1.14000	169.88116			0.00	0	0	
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS51 On 04/11/2026 Spot Bond					0.00000	100.08948			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 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			4.81000	98.09316	4.81000	98.08029				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			4.51500	69.50035	4.51500	103.78935				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	146.31257				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	144.77319				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	307.52790				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			4.84500	4.84500	4.84500	109.08950				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			5.46500	119.87408	5.46500	119.85632				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			5.81500	115.67817	5.81500	115.65984				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			6.62500	116.79412	6.62500	116.77321			1,793,500,787,500.00	270,717,100	1,799,248,400	
<b>Total FRX26 SPOT</b>									<b>1,793,500,787,500.00</b>	<b>270,717,100</b>	<b>1,799,248,400</b>	
<b>Total For FRX26</b>									<b>1,793,500,787,500.00</b>	<b>270,717,100</b>	<b>1,799,248,400</b>	
FRX27 On 07/03/2027 Spot Bond			6.75500	121.27674	6.75500	121.25448				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			7.02500	118.16742	7.02500	118.14488				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			7.92000	111.88477	7.92000	111.86076				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			8.43000	111.63358	8.43000	111.60853				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			8.18500	120.69990	8.18500	120.67331				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			10.48500	80.91840	10.48500	80.89569				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	100.53835				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.84024				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	101.05986				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	100.94091				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	101.00374				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	101.04188				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	101.05310				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	101.30175				0.00	0	
<b>Total GBL04 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 GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.55608				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	100.96610				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	99.12163				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	100.92644				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.99209				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	101.44022				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			4.07500	107.32971	4.07500	107.31781				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	101.60330				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	99.96253				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	101.25688				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	100.46703				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			5.80500	113.88250	5.80500	113.86459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.86940				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	101.42607				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			8.16500	107.89508	8.16500	107.87137				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	100.32760				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.43736				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	99.67132				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	101.23164				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	101.79893				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	99.23419				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	100.79503				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	100.82882				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	97.35101				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	100.96562				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	97.82714				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	97.37591				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	97.73969				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.69951				0.00	0	100,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.59667				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	100.13097				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.50582				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.01285				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.83585				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	100.76273				0.00	0	
<b>Total GRT45 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 GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.72372				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	101.66005				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	100.61903				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	100.69729				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>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.16148				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	100.54881				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	100.98501				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	100.02691				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	98.65250				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	98.93689				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	100.38944				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	101.12780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.97902				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	100.94186				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	100.63796				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	100.59883				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.58771				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			2.38500	311.25195	2.38500	311.23167				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.73500	2.73500	2.73500	315.54571				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			9.44000	110.43017	9.44000	110.40250				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			5.01000	76.27988	5.01000	96.57116				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			11.09000	87.55947	11.09000	87.53336				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	9.48241	100.00000	9.46118				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.15000	86.77880	11.15000	86.75279				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	9.48150	100.00000	9.46027				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	100.53558				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	100.33869				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	100.97550				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.24000	149.57091	2.25000	149.50499			341,135,424,000,000.00	152,292,600,000	361,469,414,20	
<b>Total I2025 SPOT</b>									<b>11,135,424,000,000.00</b>	<b>152,292,600,000</b>	<b>361,469,414,20</b>	
<b>Total For I2025</b>									<b>11,135,424,000,000.00</b>	<b>152,292,600,000</b>	<b>361,469,414,20</b>	
I2029 On 31/03/2029 Spot Bond			3.60500	106.87515	3.60500	106.86466			640,350,093,600,000.00	177,628,320,000	199,643,672,00	
<b>Total I2029 SPOT</b>									<b>10,350,093,600,000.00</b>	<b>177,628,320,000</b>	<b>199,643,672,00</b>	
<b>Total For I2029</b>									<b>10,350,093,600,000.00</b>	<b>177,628,320,000</b>	<b>199,643,672,00</b>	
I2033 On 28/02/2033 Spot Bond			4.18000	101.85610	4.18000	101.84445			69,682,422,062,000.00	16,670,435,900	177,645,856,00	
<b>Total I2033 SPOT</b>									<b>9,682,422,062,000.00</b>	<b>16,670,435,900</b>	<b>177,645,856,00</b>	
<b>Total For I2033</b>									<b>9,682,422,062,000.00</b>	<b>16,670,435,900</b>	<b>177,645,856,00</b>	
I2038 On 31/01/2038 Spot Bond			4.23000	115.04347	4.21000	115.33895			280,972,339,830,000.00	66,423,721,000	357,856,158,20	
<b>Total I2038 SPOT</b>									<b>10,972,339,830,000.00</b>	<b>66,423,721,000</b>	<b>357,856,158,20</b>	
<b>Total For I2038</b>									<b>10,972,339,830,000.00</b>	<b>66,423,721,000</b>	<b>357,856,158,20</b>	
I2046 On 31/03/2046 Spot Bond			4.34000	103.69248	4.34000	103.68024			78,005,172,280,000.00	17,973,542,000	473,796,912,10	
<b>Total I2046 SPOT</b>									<b>8,005,172,280,000.00</b>	<b>17,973,542,000</b>	<b>473,796,912,10</b>	
<b>Total For I2046</b>									<b>8,005,172,280,000.00</b>	<b>17,973,542,000</b>	<b>473,796,912,10</b>	
I2050 On 31/12/2050 Spot Bond			4.33000	105.15431	4.27500	106.23238			591,106,216,674,000.00	136,514,137,800	530,688,168,80	
<b>Total I2050 SPOT</b>									<b>11,106,216,674,000.00</b>	<b>136,514,137,800</b>	<b>530,688,168,80</b>	
<b>Total For I2050</b>									<b>11,106,216,674,000.00</b>	<b>136,514,137,800</b>	<b>530,688,168,80</b>	
IBL101 On 24/05/2022 Spot Bond			5.64000	5.64000	5.64000	106.13942			0.00	0	0	
<b>Total IBL101 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 IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.16411				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			2.50500	310.28142	2.50500	310.26020				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	101.51156				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	100.98217				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.20740				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	101.03186				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	99.92212				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	100.55270				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.93516				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	100.42260				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	101.07107				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	100.40115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.97227				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	100.68953				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	100.31765				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	101.10089				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.02531				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	99.95168				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	99.88564				0.00	0	74,000,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,000,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	<b>74,000,00</b>
IBL140 On 14/02/2021 Spot Bond					0.00000	99.94055				0.00	0	
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.85025				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	101.00821				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	100.76312				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77534				0.00	0	174,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>174,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>174,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.58086				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	100.88399				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	100.92609				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	104.18938				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.89114				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	100.27132				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	100.24655				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	100.25464				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00		5,000,000,000	5,000,000,00
<b>Total IBL159 SPOT</b>									<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For IBL159</b>									<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,00</b>
IBL36 On 31/01/2022 Spot Bond			1.25000	1.25000	1.25000	169.70188				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			6.28500	110.59088	6.28500	110.57229				0.00	0	
<b>Total IBL60 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 IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.34885				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			1.54000	169.23778	1.54000	169.23061				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			4.71500	111.15185	4.71500	111.13753				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	101.36645				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			4.52500	103.89771	4.52500	103.88499				0.00	0	
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	82.90151	100.00000	82.72285				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	101.19601				0.00	0	91,000,00
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.46411				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	101.79668				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			7.38500	109.09458	7.38500	109.07272				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			9.42000	114.05946	9.42000	114.40836				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	100.94448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.98500	114.88340	7.98500	114.85870				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	100.20035				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	99.09587				0.00	0	850,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.97472				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	98.66350				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.31185				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02733				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.78513				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.16864				0.00	0	290,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.73739				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.08939				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>	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.29068				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.83256				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			6.86500	107.64381	6.86500	107.62386				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			5.38000	103.43722	5.38000	103.42212				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	101.08077				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	100.84635				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	101.52495				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	95.35906				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	100.80638				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	99.98277				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			6.82500	100.00000	6.82500	99.98130				0.00	0	
<b>Total INLV04 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 INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.34356				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	100.44466				0.00	200,000,000	100,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.83888				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	100.73984				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	100.75345				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.40223				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	100.86417				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	100.02316				0.00	0	22,000,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.38563				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	100.01372				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01380				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	100.64044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.94457				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	100.56383				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	100.85631				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				0.00	0	20,000,000,00
<b>Total IPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For IPFC33</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.08303	2.75000	100.07548				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.53500	173.77208	5.53500	173.74603				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	99.98142				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			6.82500	100.00000	6.82500	99.98131				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	104.16057				0.00	260,000,000	520,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>520,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>260,000,000</b>	<b>520,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.45174				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	101.06493				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.64000	3.64000	3.64000	165.87654				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	102.44032				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			7.64500	107.04250	7.64500	107.02033				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	101.66884				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			7.66000	7.66000	7.66000	106.34929				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	100.19342				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.14000	168.27175	2.14000	168.26185				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	102.91087				0.00	0	1,400,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.54564				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			5.43500	174.86002	5.43500	174.83426				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	100.63620				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			10.82500	99.84817	10.82500	99.81992				0.00	0	
<b>Total IVC040 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 IVC040</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.14000	105.62311	6.14000	105.60556				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	100.70965				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	100.72719				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	100.71550				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.10753				0.00	0	
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			5.79000	103.29558	5.79000	103.27944				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	100.93527				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	99.89870				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	100.37265				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	101.58915				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	101.15251				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	99.53493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.99682				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	101.54265				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	101.59383				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	100.72664				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	101.38357				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.33492				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	101.15578				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.27029				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	100.61040				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	100.85394				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	100.82163				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	100.64857				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	99.87781				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	100.39249				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.96231				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	100.61024				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	100.49282				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	99.43686				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	99.43686				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	99.98720				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	99.97234				0.00	0	
<b>Total IVC182 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 IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.91669				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	100.77310				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	100.60456				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	101.04347	7.40000	101.02329				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.05847				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	101.15490				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	99.89712				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	100.84577				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	3.95000				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	99.93511				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	99.88110				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	99.85951				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.80558				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	99.78403				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	99.70866				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	99.62416				0.00	0	
<b>Total IVZ033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	99.54713				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	99.47022				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	99.39343				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	99.30838				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	99.15353				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	99.07628				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	98.99916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ041 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
<b>Total IVZ041 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For IVZ041</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</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	100.96970			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	100.57293			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			6.37500	105.62481	6.37500	105.60660			0.00	0	
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.31926			0.00	0	16,000,000
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>16,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	98.96325			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	100.32210			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	96.56931			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	99.82320			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	100.35194			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	100.25070			0.00	1,000,000,000	500,000,000
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP11</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
KW01 On 31/10/2027 Spot Bond			7.95500	132.23249	7.95500	132.20399				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	96.75725				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	94.63909				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			6.60500	106.28117	6.60500	106.26219				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>	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.12192				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			8.62500	108.61324	8.62500	108.58805				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	99.76305				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	95.21646				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			11.51000	97.96579	11.51000	97.93551				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			9.67500	101.81638	9.67500	101.78997				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	96.30223				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	92.70424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.02868				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	100.53224				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	94.88533				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	94.43089				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.20671				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	101.99603				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			6.17500	109.82471	6.17500	109.80636				0.00	0	2,500,000,0€
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,0€</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,0€</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.83209				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	102.15410				0.00	0	100,000,0€
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.33646				0.00	0	100,000,0€
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.78840				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	101.04593				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.89336				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	99.87482				0.00	0	400,000,00
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	100.18872				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	101.52579				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.56795				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.33660				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.83485				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.83000				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	99.69731				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	101.11348				0.00	0	16,600,000,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000,00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.21453				0.00	0	
<b>Total MBF061 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 MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.05477				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	100.67911				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	100.84278				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	99.92412				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.91749				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: On 02/11/2022 Spot Bond					0.00000	100.93463				0.00	6,500,000,000	16,500,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>6,500,000,000</b>	<b>16,500,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>6,500,000,000</b>	<b>16,500,000,000</b>
MBP03: On 23/02/2021 Spot Bond					0.00000	100.98323				0.00	0	
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.00319				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.37622				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.31769				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.18781				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.57400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.70837				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.27593				0.00	200,000,000	100,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.94681				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.57402				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58600				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	101.40994				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	100.86869				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			4.95000	104.55043	4.95000	104.53631				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			6.89500	6.89500	6.89500	116.75353				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			5.42500	107.71377	5.42500	107.69810				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.42268				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.32049				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	99.96611				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			7.51500	109.84126	7.51500	109.81900				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	100.44240				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	100.30965				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.43706				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.82913				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	101.44343				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	98.88723				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00010				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	100.00006				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	100.32468				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN16</b>										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.36029				0.00	500,000,000	500,000,000
<b>Total MTN17 SPOT</b>										0.00	500,000,000	500,000,000
<b>Total For MTN17</b>										0.00	500,000,000	500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.52441				0.00	0	
<b>Total MTN18 SPOT</b>										0.00	0	
<b>Total For MTN18</b>										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93539				0.00	0	
<b>Total MTN19 SPOT</b>										0.00	0	
<b>Total For MTN19</b>										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.74761				0.00	0	
<b>Total MTN20 SPOT</b>										0.00	0	
<b>Total For MTN20</b>										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.17555				0.00	0	
<b>Total MTN21 SPOT</b>										0.00	0	
<b>Total For MTN21</b>										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.20218				0.00	0	
<b>Total MTN22 SPOT</b>										0.00	0	
<b>Total For MTN22</b>										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.46500	103.58081	7.46500	103.55984				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.21835				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.98561				0.00	0	
<b>Total MTNC22 SPOT</b>										0.00	0	
<b>Total For MTNC22</b>										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										0.00	0	
<b>Total For MTNC23</b>										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.15493				0.00	0	
<b>Total MWAR02 SPOT</b>										0.00	0	
<b>Total For MWAR02</b>										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	101.13337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.13337				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	101.21980				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	101.56132				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	101.35290				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.80992				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	101.04567				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	101.45033				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	100.70305				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	100.90714				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	101.08045				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	101.23969				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			5.64500	106.24438	5.64500	106.22805				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			6.22500	108.93777	6.22500	108.91932				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			8.39500	109.41458	8.39500	109.38973				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	100.29994				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	100.31144				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.16788				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	100.29294				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	100.21719				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			5.52500	104.12260	5.52500	104.10693				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	103.73034	9.38000	103.70393				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			5.79000	114.91994	5.79000	114.90182				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			4.67500	102.87928	4.67500	102.86633				0.00	0	
<b>Total NBK14A 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 NBK14A</b>									<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			5.09000	103.56340	5.09000	103.54926			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			5.51500	113.90133	5.51500	113.88448			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			6.28500	119.06809	6.28500	119.04785			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			5.62000	106.87159	5.62000	106.85532			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			6.27500	120.21563	6.27500	120.19521			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>	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.72130			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			7.31500	117.39686	7.31500	117.37356		1,755,600,000,000.00	240,000,000	240,000,00	
<b>Total NBK21A SPOT</b>								<b>1,755,600,000,000.00</b>	<b>240,000,000</b>	<b>240,000,00</b>	
<b>Total For NBK21A</b>								<b>1,755,600,000,000.00</b>	<b>240,000,000</b>	<b>240,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			4.71500	111.30451	4.71500	111.29018			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			6.00000	121.63924	6.00000	121.61938			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			7.04000	123.20141	7.04000	123.17786			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	99.98669			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			5.18500	5.18500	5.18500	115.49299			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.01969				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26J On 10/05/2023 Spot Bond			100.00000	27.64047	100.00000	27.57862				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	103.30769				0.00	0	415,000,00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,000,00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>415,000,00</b>
NBK27J On 10/05/2026 Spot Bond			7.22500	119.72063	7.22500	119.69716				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28J On 02/08/2023 Spot Bond			5.12000	111.47949	5.12000	111.46392				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29J On 31/07/2026 Spot Bond			6.38500	119.06307	6.38500	119.04239				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30J On 20/02/2024 Spot Bond			5.75000	115.11173	5.75000	115.09400				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>	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.21246				0.00	0	37,000,00
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
NBK31J On 09/11/2023 Spot Bond			5.13500	113.22804	5.13500	113.21219			4,210,700,000,000.00		820,000,000	410,000,00
<b>Total NBK31A SPOT</b>									<b>4,210,700,000,000.00</b>		<b>820,000,000</b>	<b>410,000,00</b>
<b>Total For NBK31A</b>									<b>4,210,700,000,000.00</b>		<b>820,000,000</b>	<b>410,000,00</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	102.96072				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>
NBK34I On 10/05/2021 Spot Bond					0.00000	100.12055				0.00	0	136,000,00
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</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
NBK35I On 10/05/2023 Spot Bond					0.00000	102.10885				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.55140				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.62044				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			9.19000	9.19000	9.19000	72.15271				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.44782				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.49754				0.00	0	95,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	103.05035				0.00	0	200,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	99.95261				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	100.96603				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	100.98988				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44701				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	100.10313				0.00	0	
<b>Total NBK48B 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 NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.52220				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	101.25819				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	101.43442				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	101.57243				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.77183				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	101.08360				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.55678				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.12131				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.21703				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.47322				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.33599				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.44514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.95712				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	100.79616				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			8.36000	110.39530	8.36000	110.37032				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78922				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			8.39500	109.77443	8.39500	109.74949				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	100.79616				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	100.80716				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	100.82105				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	103.76483				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	103.95082				0.00	0	
<b>Total NEDT1B 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 NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	100.33012				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.88973				0.00	0	800,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.28968				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	103.99159				0.00	0	300,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.66990				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	102.70976				0.00	1,036,000,000	1,333,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>1,036,000,000</b>	<b>1,333,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>1,036,000,000</b>	<b>1,333,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	100.96034				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	101.28733				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	100.21423				0.00	0	31,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>31,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	105.47198				0.00	0	70,000,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.03644				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	103.18874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.38930				0.00	0	646,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>646,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>646,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	103.43847				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.64109				0.00	400,000,000	500,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	100.06745				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.81087				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	103.31101	13.50000	103.27405				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	100.30897				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	100.47154				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	100.30635				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	101.51265				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	101.17242				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 20/11/2021 Spot Bond					0.00000	99.82245				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	101.10117				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	99.97943				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	101.19601				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	101.49459				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.54674				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	101.49208				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			5.19500	5.19500	5.19500	203.31922				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			4.14500	4.14500	4.14500	189.59987				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	145.29339				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			3.90500	3.90500	3.90500	104.53864				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>	

Contract Details	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 NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	104.40404				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	144.71857				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	142.60636				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	193.91115				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			3.93500	192.15734	3.93500	192.13678				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			5.07500	102.85326	5.07500	102.83902				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	100.64120				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	102.92027				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	100.90918				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	97.23069				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	131.56300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.89077				0.00	0	68,000,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	103.30035				0.00	0	114,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>114,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</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	101.13503				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	102.35256				0.00	0	91,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.51594				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	120.17105				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	102.22917				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	101.15492				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	102.12898				0.00	0	145,000,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	133.69461				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	99.91421				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	133.50057				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	132.86632				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	100.87536				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	124.33078				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	101.51491				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	104.61568				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	103.13261				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	100.43796				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	100.92284				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	101.11398				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	107.27000				0.00	0	
<b>Total NNF013 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 NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.41000				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	109.03000				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	107.81000				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	106.99818				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.10372				0.00	0	
<b>Total NNF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF018</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.10279				0.00	0	
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	101.26644				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.07075				0.00	0	
<b>Total NNF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF020</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.90016				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>	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.75875				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>	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.34968				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>	
NNF02 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
NNF03 On 01/08/2022 Spot Bond					0.00000	101.26644				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	126.61227				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	107.56180				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.76861				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.51322				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	101.12043				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	101.12265				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	101.04690				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	100.83337				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	111.99982				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	101.20911				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.15501				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	100.93050				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	114.18572				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	100.96286				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			6.29500	113.00410	6.29500	112.98476				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.63500	196.80669	2.63500	196.79254				0.00	0	40,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NRA02 On 30/11/2028 Spot Bond			8.63500	122.63837	8.63500	122.60989				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.57058	100.00000	14.53815				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	101.15492				0.00	0	29,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	99.94325				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	99.95879				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	100.67319				0.00	0	
<b>Total NTC24 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 NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.15663				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	100.26171				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	100.79468				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	100.80569				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.68401				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	100.92363				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	100.81220				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	100.77225				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			5.47500	109.22479	5.47500	109.20849				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			6.57500	119.89207	6.57500	119.87064				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			5.67500	112.32333	5.67500	112.30597				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total 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			6.90000	121.93080	6.90000	121.90796			276,000,000,000.00	40,000,000	1,070,000,00
<b>Total OML10 SPOT</b>									<b>276,000,000,000.00</b>	<b>40,000,000</b>	<b>1,070,000,00</b>
<b>Total For OML10</b>									<b>276,000,000,000.00</b>	<b>40,000,000</b>	<b>1,070,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.44946			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	100.09386			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	100.87968			0.00	0	
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.90501			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	101.05486			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	100.48290			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	100.02694			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	101.01549			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	101.15402			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	101.31101			0.00	0	
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PRE2C On 20/02/2022 Spot Bond					0.00000	101.33343				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	101.35586				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			6.66500	119.83056	6.61500	120.07539			809,749,157,536,500.00	2,222,017,878,100	3,680,000,057,100	
<b>Total R186 SPOT</b>									<b>19,749,157,536,500.00</b>	<b>222,017,878,100</b>	<b>580,000,057,100</b>	
<b>Total For R186</b>									<b>19,749,157,536,500.00</b>	<b>222,017,878,100</b>	<b>580,000,057,100</b>	
R197 On 07/12/2023 Spot Bond			1.43500	319.06911	1.43500	319.05657			438,300,086,000.00	305,435,600	167,451,833,200	
<b>Total R197 SPOT</b>									<b>438,300,086,000.00</b>	<b>305,435,600</b>	<b>167,451,833,200</b>	
<b>Total For R197</b>									<b>438,300,086,000.00</b>	<b>305,435,600</b>	<b>167,451,833,200</b>	
R202 On 07/12/2033 Spot Bond			4.19000	224.79001	4.19500	224.65112			403,974,576,200,000.00	96,413,980,000	318,657,020,800	
<b>Total R202 SPOT</b>									<b>13,974,576,200,000.00</b>	<b>96,413,980,000</b>	<b>318,657,020,800</b>	
<b>Total For R202</b>									<b>13,974,576,200,000.00</b>	<b>96,413,980,000</b>	<b>318,657,020,800</b>	
R2023 On 28/02/2023 Spot Bond			4.64000	109.51416	4.62500	109.53043			908,935,050,608,000.00	195,891,174,700	600,395,191,100	
<b>Total R2023 SPOT</b>									<b>18,935,050,608,000.00</b>	<b>195,891,174,700</b>	<b>600,395,191,100</b>	
<b>Total For R2023</b>									<b>18,935,050,608,000.00</b>	<b>195,891,174,700</b>	<b>600,395,191,100</b>	
R2030 On 31/01/2030 Spot Bond			8.44000	97.50874	8.44000	97.48647			027,039,710,952,000.00	951,071,055,800	2,619,489,246,100	
<b>Total R2030 SPOT</b>									<b>27,039,710,952,000.00</b>	<b>951,071,055,800</b>	<b>519,489,246,100</b>	
<b>Total For R2030</b>									<b>27,039,710,952,000.00</b>	<b>951,071,055,800</b>	<b>519,489,246,100</b>	
R2032 On 31/03/2032 Spot Bond			9.32500	95.67023	9.32500	95.64628			135,281,043,517,500.00	657,938,985,900	505,103,336,100	
<b>Total R2032 SPOT</b>									<b>15,281,043,517,500.00</b>	<b>657,938,985,900</b>	<b>505,103,336,100</b>	
<b>Total For R2032</b>									<b>15,281,043,517,500.00</b>	<b>657,938,985,900</b>	<b>505,103,336,100</b>	
R2035 On 28/02/2035 Spot Bond			10.10500	94.88691	10.10500	94.86107			108,103,868,997,500.00	505,502,609,500	2,066,374,906,300	
<b>Total R2035 SPOT</b>									<b>18,103,868,997,500.00</b>	<b>505,502,609,500</b>	<b>2,066,374,906,300</b>	
<b>Total For R2035</b>									<b>18,103,868,997,500.00</b>	<b>505,502,609,500</b>	<b>2,066,374,906,300</b>	
R2037 On 31/01/2037 Spot Bond			10.37000	85.80760	10.37000	85.78364			515,119,310,783,000.00	628,266,085,900	730,834,832,300	
<b>Total R2037 SPOT</b>									<b>15,119,310,783,000.00</b>	<b>628,266,085,900</b>	<b>730,834,832,300</b>	
<b>Total For R2037</b>									<b>15,119,310,783,000.00</b>	<b>628,266,085,900</b>	<b>730,834,832,300</b>	
R2040 On 31/01/2040 Spot Bond			10.51500	87.92120	10.51500	87.89632			583,972,935,460,500.00	626,150,540,700	389,821,849,600	
<b>Total R2040 SPOT</b>									<b>13,972,935,460,500.00</b>	<b>626,150,540,700</b>	<b>389,821,849,600</b>	
<b>Total For R2040</b>									<b>13,972,935,460,500.00</b>	<b>626,150,540,700</b>	<b>389,821,849,600</b>	
R2044 On 31/01/2044 Spot Bond			10.60500	84.39710	10.60500	84.37301			981,763,068,259,500.00	941,231,783,900	1,011,417,709,400	
<b>Total R2044 SPOT</b>									<b>11,763,068,259,500.00</b>	<b>941,231,783,900</b>	<b>1,011,417,709,400</b>	

Contract Details	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 R2044</b>									<b>1,763,068,259,500.00</b>	<b>941,231,783,900</b>	<b>011,417,709,40</b>
R2048 On 28/02/2048 Spot Bond			10.52500	88.14209	10.52500	88.11711			193,726,659,205,000.00	1,348,572,604,200	1,816,310,958,20
<b>Total R2048 SPOT</b>									<b>13,726,659,205,000.00</b>	<b>348,572,604,200</b>	<b>316,310,958,20</b>
<b>Total For R2048</b>									<b>13,726,659,205,000.00</b>	<b>348,572,604,200</b>	<b>316,310,958,20</b>
R208 On 31/03/2021 Spot Bond			3.77000	102.86501	3.77000	102.85444			231,204,338,000,000.00	326,579,400,000	655,229,700,00
<b>Total R208 SPOT</b>									<b>1,204,338,000,000.00</b>	<b>326,579,400,000</b>	<b>655,229,700,00</b>
<b>Total For R208</b>									<b>1,204,338,000,000.00</b>	<b>326,579,400,000</b>	<b>655,229,700,00</b>
R209 On 31/03/2036 Spot Bond			10.08000	72.86937	10.04000	73.09027			861,166,020,768,000.00	383,052,184,600	1,141,621,200,00
<b>Total R209 SPOT</b>									<b>1,166,020,768,000.00</b>	<b>383,052,184,600</b>	<b>141,621,200,00</b>
<b>Total For R209</b>									<b>1,166,020,768,000.00</b>	<b>383,052,184,600</b>	<b>141,621,200,00</b>
R210 On 31/03/2028 Spot Bond			3.43500	198.35372	3.43500	198.33517			233,188,410,000,000.00	67,886,000,000	136,379,343,80
<b>Total R210 SPOT</b>									<b>13,188,410,000,000.00</b>	<b>67,886,000,000</b>	<b>136,379,343,80</b>
<b>Total For R210</b>									<b>13,188,410,000,000.00</b>	<b>67,886,000,000</b>	<b>136,379,343,80</b>
R212 On 31/01/2022 Spot Bond			0.90500	170.26940	0.89000	170.28970			31,906,032,020,000.00	35,255,284,000	338,809,842,00
<b>Total R212 SPOT</b>									<b>1,906,032,020,000.00</b>	<b>35,255,284,000</b>	<b>338,809,842,00</b>
<b>Total For R212</b>									<b>1,906,032,020,000.00</b>	<b>35,255,284,000</b>	<b>338,809,842,00</b>
R213 On 28/02/2031 Spot Bond			8.99000	90.17832	8.92000	90.57510			477,357,919,069,000.00	386,802,883,100	519,541,199,10
<b>Total R213 SPOT</b>									<b>7,357,919,069,000.00</b>	<b>386,802,883,100</b>	<b>519,541,199,10</b>
<b>Total For R213</b>									<b>7,357,919,069,000.00</b>	<b>386,802,883,100</b>	<b>519,541,199,10</b>
R214 On 28/02/2041 Spot Bond			10.46000	69.98259	10.46000	69.96288			359,967,555,496,000.00	321,220,607,600	1,131,903,480,00
<b>Total R214 SPOT</b>									<b>9,967,555,496,000.00</b>	<b>321,220,607,600</b>	<b>131,903,480,00</b>
<b>Total For R214</b>									<b>9,967,555,496,000.00</b>	<b>321,220,607,600</b>	<b>131,903,480,00</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.07785			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	101.03065			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	100.54938			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	98.45062			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	100.79695			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.27922				0.00	0	67,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>67,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>67,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.16086				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	99.11710				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.75714				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.87250				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	100.59023				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	100.71943				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	100.75343				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	100.63597				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	98.35241				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	96.89380				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.18443				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	100.91706				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	100.69369				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	100.68436				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	100.58330				0.00	0	900,000,00
<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	101.10904				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	101.22814				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	101.20676				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	101.52071				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	101.11013				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	101.63394				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	100.64132				0.00	0	
<b>Total RED704 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 RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.72487				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	101.21034				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	100.41955				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	99.57622				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.34357				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	100.30368				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			5.00000	104.00196	5.00000	103.98786				0.00	0	80,000,00
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
RW23 On 10/12/2023 Spot Bond			6.27500	109.89140	6.27500	109.87275				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			10.79000	98.91081	10.79000	98.88226				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			4.92500	110.59091	4.92500	110.57604				0.00	0	2,120,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,120,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,120,000,00</b>
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.64160				0.00	0	
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			5.69500	104.92985	5.69500	104.91367				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.12466				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.20578				0.00	0	
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.41500	103.43844	4.41500	103.42613				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			6.21000	119.42445	6.21000	119.40428				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	103.75190				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			5.29500	113.10580	5.29500	113.08974				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			6.30000	110.18019	6.30000	110.16131				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			6.68500	117.41564	6.68500	117.39443				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			5.47000	118.97802	5.47000	118.96028				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			5.68000	112.27536	5.68000	112.25800				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			7.72500	113.01314	7.72500	112.98948				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			4.37000	105.18241	4.37000	105.16986				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			4.77500	111.12758	4.77500	111.11309				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			5.97500	121.69726	5.97500	121.67747				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			6.81500	124.07739	6.81500	124.05443				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	99.95139				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			4.88500	110.80079	4.88500	110.78626				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	101.63825				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	100.86899				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			4.61500	104.82272	4.61500	104.80950				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			5.20500	5.20500	5.20500	112.70290				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.09291			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	103.58118			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	101.70615			0.00	0	142,000,00
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>142,000,00</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>	<b>142,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.57000	107.08865	4.57000	107.07536			0.00	0	
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.71081			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	103.94662			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	100.99473			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	100.94887			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	100.77392			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	100.77837			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	99.34349			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	101.05073			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.62886				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	101.16092				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	101.01146				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			1.84500	315.66602	1.84500	315.65009				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	202.31845				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	104.34372				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	104.95057				0.00	0	440,000,0€
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,0€</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>440,000,0€</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.10728				0.00	0	115,000,0€
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>115,000,0€</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>115,000,0€</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	101.94855				0.00	20,000,000	1,640,000,0€
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>1,640,000,0€</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>20,000,000</b>	<b>1,640,000,0€</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.05807				0.00	2,482,600,000	2,086,600,0€
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>2,482,600,000</b>	<b>2,086,600,0€</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>2,482,600,000</b>	<b>2,086,600,0€</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	99.79874				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.72500	111.22807	6.72500	111.20786				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.38756				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.75954				0.00	0	600,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.32597				0.00	0	90,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.21516				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.75564				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	99.29771				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	100.26592				0.00	0	55,000,00
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.92732				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	99.93044				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	100.15050				0.00	0	44,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,000,00</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 SLRA5</b>										0.00	0	44,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.92774				0.00	0	
<b>Total SLRA6 SPOT</b>										0.00	0	
<b>Total For SLRA6</b>										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.92395				0.00	0	
<b>Total SLRB2 SPOT</b>										0.00	0	
<b>Total For SLRB2</b>										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92302				0.00	0	
<b>Total SLRB4 SPOT</b>										0.00	0	
<b>Total For SLRB4</b>										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92981				0.00	0	
<b>Total SLRB5 SPOT</b>										0.00	0	
<b>Total For SLRB5</b>										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.92302				0.00	0	
<b>Total SLRB6 SPOT</b>										0.00	0	
<b>Total For SLRB6</b>										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.91156				0.00	0	
<b>Total SLRC2 SPOT</b>										0.00	0	
<b>Total For SLRC2</b>										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.91495				0.00	0	
<b>Total SLRC4 SPOT</b>										0.00	0	
<b>Total For SLRC4</b>										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.21570				0.00	0	
<b>Total SLRC5 SPOT</b>										0.00	0	
<b>Total For SLRC5</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.92033				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.73411				0.00	0	
<b>Total SNT02 SPOT</b>										0.00	0	
<b>Total For SNT02</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.47500	114.46174	6.47500	114.44171				0.00	0	4,050,000,00
<b>Total SNT03 SPOT</b>										0.00	0	4,050,000,00
<b>Total For SNT03</b>										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.26640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.04621				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	98.69095				0.00	0	1,700,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.23464				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>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.69836				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03182				0.00	0	170,000,00
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.11388				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	100.68777				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	100.84578				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	100.85065				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	101.09275				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	100.42993				0.00	0	500,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2024 Spot Bond					0.00000	100.47829				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	100.99552				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	100.87718				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	101.18226				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			5.29000	102.66082	5.29000	102.64605				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00! On 31/03/2021 Spot Bond			5.29000	102.66082	5.29000	102.64605				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	141.72346				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			6.59000	120.23029	6.59000	120.20887				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			8.41000	93.72712	8.41000	93.70579				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02! On 07/12/2023 Spot Bond					0.00000	97.74013				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.17529				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>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.42715				0.00	0	
<b>Total SSN040 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 SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.02500	112.40343	6.02500	112.38509				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.91000	105.10749	4.91000	105.09340				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.55230				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.14801				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.05968				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			2.46500	2.46500	2.46500	310.58361				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	100.22716				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	100.10397				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	100.46753				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			4.65500	4.65500	4.65500	183.59723				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	145.04671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	102.36830				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.44500	4.44500	4.44500	100.49411				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	184.06006				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.06999				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.04835				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.99514				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.87531				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.85356				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>	
SSN074 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>	
SSN075 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>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.78522				0.00	0	87,000,00
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>87,000,00</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>87,000,00</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
SSN07 On 13/07/2023 Spot Bond					0.00000	100.43708				0.00	0	65,000,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
SSN07 On 31/07/2021 Spot Bond					0.00000	99.28700				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	101.13440				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	100.94642				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	100.02592				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	205.84758				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.50455				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.12524				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.12176				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.89503				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.18779				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.99749				0.00	0	
<b>Total SSN099 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 SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			9.10500	93.56243	9.10500	93.53941				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.89674				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.95144				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.83408				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>	
SSN10 On 31/03/2028 Spot Bond			4.66000	88.87189	4.66000	183.53948				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			5.25000	84.26013	5.25000	202.21870				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	100.07958				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			7.18500	110.34271	7.18500	110.32131				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	101.10094				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	102.48898	8.55000	102.46528				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	100.84622				0.00	0	50,000,00
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
T16OM On 21/08/2021 Spot Bond					0.00000	100.92804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.88058				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	100.20513				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>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.48045				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.91502				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.12161				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	100.47652				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	101.44537				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	100.77553				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	101.03102				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	100.64685				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	100.53893				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.53850				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	101.25824				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	100.49557				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	100.42499				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	100.92541				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.32351				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.34117				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
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	101.13120				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			5.02000	106.07770	5.02000	106.06318				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	101.61687				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			5.18000	105.22535	5.18000	105.21048				0.00	0	100,000,0€
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH14A8</b>										0.00	0	100,000,00
TH14B On 21/11/2021 Spot Bond					0.00000	101.26300				0.00	0	
<b>Total TH14B1 SPOT</b>										0.00	0	
<b>Total For TH14B1</b>										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.34994				0.00	0	
<b>Total TH14B2 SPOT</b>										0.00	0	
<b>Total For TH14B2</b>										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.17225				0.00	0	
<b>Total TH14B3 SPOT</b>										0.00	0	
<b>Total For TH14B3</b>										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.74948				0.00	0	
<b>Total TH14C1 SPOT</b>										0.00	0	
<b>Total For TH14C1</b>										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.78265				0.00	0	
<b>Total TH14C2 SPOT</b>										0.00	0	
<b>Total For TH14C2</b>										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.30189				0.00	0	
<b>Total TH14C3 SPOT</b>										0.00	0	
<b>Total For TH14C3</b>										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.01879				0.00	0	
<b>Total TH14D1 SPOT</b>										0.00	0	
<b>Total For TH14D1</b>										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.94022				0.00	0	
<b>Total TH14D2 SPOT</b>										0.00	0	
<b>Total For TH14D2</b>										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.66028				0.00	0	
<b>Total TH14D3 SPOT</b>										0.00	0	
<b>Total For TH14D3</b>										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.06759				0.00	0	
<b>Total TH15A2 SPOT</b>										0.00	0	
<b>Total For TH15A2</b>										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.16822				0.00	0	
<b>Total TH15A3 SPOT</b>										0.00	0	
<b>Total For TH15A3</b>										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.95356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.02751				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>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.97796				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>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.12693				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>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.44674				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.51215				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.22851				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>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.70236				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>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.17664				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>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	103.08579				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>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.15869				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>	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.63683				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.99507				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	101.03615				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	104.00973	8.49000	103.98624				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	101.04479				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	101.04695				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.98868				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.03624				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			5.76000	102.55595	5.76000	102.52359				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.08802				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.16582				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.16592				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.15502				0.00	0	
<b>Total TH16C1 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 TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25875				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.22643				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.61952				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.80309				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.69089				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	100.94088				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	100.69533				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			5.76500	108.78593	5.76500	108.76886				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			6.92500	112.43789	6.92500	112.41674				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	101.97009				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	100.64454				0.00	0	1,000,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
TL28 On 24/04/2025 Spot Bond			7.06500	110.71163	7.06500	110.69052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	99.74764				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	100.73668				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	100.89314				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01350				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.59500	113.22985	6.59500	113.20956			16,739,042,533,000.00	2,538,141,400	6,161,119,600	
<b>Total TN23 SPOT</b>									<b>16,739,042,533,000.00</b>	<b>2,538,141,400</b>	<b>6,161,119,600</b>	
<b>Total For TN23</b>									<b>16,739,042,533,000.00</b>	<b>2,538,141,400</b>	<b>6,161,119,600</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.15291	100.00000	23.10110			0.00	0	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.03500	105.26162	8.03500	105.23908			357,459,473,000.00	44,487,800	14,731,700,000	
<b>Total TN25 SPOT</b>									<b>357,459,473,000.00</b>	<b>44,487,800</b>	<b>14,731,700,000</b>	
<b>Total For TN25</b>									<b>357,459,473,000.00</b>	<b>44,487,800</b>	<b>14,731,700,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.64697	100.00000	11.62133			0.00	0	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			8.39500	104.72892	8.39500	104.70512			279,657,598,000.00	33,312,400	7,991,468,800	
<b>Total TN27 SPOT</b>									<b>279,657,598,000.00</b>	<b>33,312,400</b>	<b>7,991,468,800</b>	
<b>Total For TN27</b>									<b>279,657,598,000.00</b>	<b>33,312,400</b>	<b>7,991,468,800</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.24458	100.00000	11.21941			0.00	0	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.07000	106.19453	10.07000	106.16587			0.00	0	1,200,000,000	
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>	
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	120.18207	8.00000	120.15618				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			11.84000	95.41182	11.84000	95.38167				0.00	0	3,580,000.00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,580,000.00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>3,580,000.00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.66126	10.75000	103.63144				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	98.67417				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			5.73500	107.62923	5.73500	107.61242				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.91976				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	99.91102				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.80237				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	100.11073				0.00	0	21,000.00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,000.00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>21,000.00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.42472				0.00	0	24,000.00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,000.00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>24,000.00</b>
TRA4A On 13/04/2024 Spot Bond			6.02500	112.15516	6.02500	112.13687				0.00	0	24,000.00
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,000.00</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>24,000.00</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	100.40361				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.42472				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	102.84513	8.62000	102.82129				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	97.44044				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	101.41644				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.58503				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.33787				0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.99416				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.88873				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.92249				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.48634				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.57420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.37559				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	98.97043				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	98.88332				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	96.68894				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.14641				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	100.18963				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.04094				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>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.28746				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>	
TWC355 On 09/02/2021 Spot Bond					0.00000	0.00000				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>	
TWC356 On 16/02/2021 Spot Bond					0.00000	100.89805				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>	
TWC357 On 26/02/2021 Spot Bond					0.00000	100.79068				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 11/03/2021 Spot Bond					0.00000	100.69755				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	100.66348				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	100.32273				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	100.24363				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	100.16611				0.00	0	
<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	100.13355				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>	
TWC36 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			770,000,000,000,000.00	27,700,000,000	23,700,000,00	
<b>Total TWC364 SPOT</b>									<b>'0,000,000,000,000.00</b>	<b>27,700,000,000</b>	<b>23,700,000,00</b>	
<b>Total For TWC364</b>									<b>'0,000,000,000,000.00</b>	<b>27,700,000,000</b>	<b>23,700,000,00</b>	
UG21 On 02/03/2021 Spot Bond			6.43500	104.99828	6.43500	104.97984			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			8.76500	115.07119	8.76500	115.04392			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	100.46055			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	100.27505			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	100.16784			0.00	0		
<b>Total VKE12 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 VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.98632				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	101.10106				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	99.93503				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	99.93228				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	100.89608				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>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.63246				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			4.45000	103.16675	4.45000	103.15433				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/f On 28/05/2021 Spot Bond			100.00000	80.98196	100.00000	80.81038				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>Total for SPOT :</b>										<b>95,973,186,605,295,000.00</b>	<b>385,349,236,000</b>	<b>070,276,118,400</b>
<b>Total Futures</b>										<b>95,973,188,035,950,800.00</b>	<b>385,349,249,887</b>	<b>070,277,176,800</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>134,300</b>
<b>Grand Total:</b>										<b>95,973,188,035,950,800.00</b>	<b>385,349,249,887</b>	<b>070,277,311,200</b>