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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/02/2021

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	06/05/2021	Bond Future			11.26063	76.38033	11.19543	76.73334			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.50623	77.20051	11.43771	77.56019			0.00	0	
ES33	On	04/11/2021	Bond Future			11.75765	74.25859	11.68781	74.61405			0.00	0	
ES33	On	03/02/2022	Bond Future			12.02974	75.06890	11.95573	75.43354			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	06/05/2021	Bond Future			11.83638	74.70648	11.76050	75.16594			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.07068	75.50943	11.99098	75.97667			0.00	0	
ES42	On	04/11/2021	Bond Future			12.31195	72.06618	12.23008	72.53039			0.00	0	
ES42	On	03/02/2022	Bond Future			12.56422	72.85284	12.47767	73.32741			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	06/05/2021	Bond Future			151.55862	151.55862	151.51550	151.51550			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.69365	151.69365	151.65575	151.65575			0.00	0	
I2025	On	04/11/2021	Bond Future			153.36462	153.36462	153.31032	153.31032			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	Opt Intere
I2025	On	03/02/2022	Bond Future			153.51686	153.51686	153.47252	153.47252			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
I2029	On	06/05/2021	Bond Future			108.24643	108.24643	107.34219	107.34219			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			109.43523	109.43523	108.52511	108.52511			0.00	0	
I2029	On	04/11/2021	Bond Future			109.49136	109.49136	108.55985	108.55985			0.00	0	
I2029	On	03/02/2022	Bond Future			110.71114	110.71114	109.77677	109.77677			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	06/05/2021	Bond Future			102.81036	102.81036	102.50417	102.50417			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.93932	103.93932	103.63357	103.63357			0.00	0	
I2033	On	04/11/2021	Bond Future			103.86070	103.86070	103.54070	103.54070			0.00	0	
I2033	On	03/02/2022	Bond Future			105.01773	105.01773	104.70140	104.70140			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,58</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,58</b>
I2038	On	06/05/2021	Bond Future			116.96408	116.96408	116.96854	116.96854			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.52807	116.52807	116.53691	116.53691			0.00	0	
I2038	On	04/11/2021	Bond Future			117.81187	117.81187	117.80840	117.80840			0.00	0	
I2038	On	03/02/2022	Bond Future			117.37356	117.37356	117.37835	117.37835			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
I2046	On	06/05/2021	Bond Future			104.00001	104.00001	104.00371	104.00371			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			105.14232	105.14232	105.15003	105.15003			0.00	0	
I2046	On	04/11/2021	Bond Future			104.49470	104.49470	104.49139	104.49139			0.00	0	
I2046	On	03/02/2022	Bond Future			105.65888	105.65888	105.66286	105.66286			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,88</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,88</b>
I2050	On	06/05/2021	Bond Future			108.61902	108.61902	108.82796	108.82796			3,475,808.64	32	10,93
I2050	On	05/08/2021	Bond Future			107.88562	107.88562	108.10109	108.10109			0.00	0	
I2050	On	04/11/2021	Bond Future			109.07425	109.07425	109.28045	109.28045			0.00	0	
I2050	On	03/02/2022	Bond Future			108.34358	108.34358	108.55971	108.55971			0.00	0	
<b>Total I2050 Future</b>												<b>3,475,808.64</b>	<b>32</b>	<b>10,93</b>
<b>Total For I2050</b>												<b>3,475,808.64</b>	<b>32</b>	<b>10,93</b>
R186	On	06/05/2021	Bond Future			7.03653	119.88525	6.91622	120.49045		6.33	2,877,246.00	24	105,56
R186	On	05/08/2021	Bond Future			7.20353	115.89170	7.07480	116.50786		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.37576	117.14167	7.24163	117.75199		5.91	0.00	0	
R186	On	03/02/2022	Bond Future			7.56943	113.13910	7.42446	113.76426		5.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>2,877,246.00</b>	<b>24</b>	<b>105,56</b>
R186	On	06/05/2021	Bond Future	10.77	Call			17,562.86000	17.56286	16,957,660	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,603.89000	17.60389	16,998,690	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,521.81000	17.52181	16,916,610	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,624.32000	2.62432	2,207,330	6.59	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			707.51000	0.70751	895,720	6.59	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			7,383.45000	7.38345	6,821,100	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			208.88000	0.20888	262,690	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,302.92000	7.30292	6,742,300	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			216.99000	0.21699	272,530	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,343.18000	7.34318	6,781,680	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			212.91000	0.21291	267,570	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,844.08000	4.84408	4,397,400	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,008.26000	1.00826	1,171,900	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,877.70000	4.87770	4,429,680	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			998.15000	0.99815	1,160,450	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,810.53000	4.81053	4,365,200	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,018.45000	1.01845	1,183,440	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,885.14000	2.88514	3,219,500	5.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,302.80000	2.30280	2,015,350	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,930.12000	2.93012	3,267,830	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,323.81000	2.32381	2,034,680	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,907.57000	2.90757	3,243,600	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,344.93000	2.34493	2,054,130	5.83	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>2,877,246.00</b>	<b>24</b>	<b>120,74</b>
R197	On	06/05/2021	Bond Future			321.31735	321.31735	322.02979	322.02979			0.00	0	2,12
R197	On	05/08/2021	Bond Future			316.84910	316.84910	317.58143	317.58143			0.00	0	
R197	On	04/11/2021	Bond Future			320.33999	320.33999	321.04667	321.04667			0.00	0	
R197	On	03/02/2022	Bond Future			315.81746	315.81746	316.55415	316.55415			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,12</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,12</b>
R202	On	06/05/2021	Bond Future			230.81997	230.81997	226.79575	226.79575			0.00	0	8,02
R202	On	05/08/2021	Bond Future			229.10729	229.10729	225.04713	225.04713			0.00	0	
R202	On	04/11/2021	Bond Future			231.63100	231.63100	227.50258	227.50258			0.00	0	
R202	On	03/02/2022	Bond Future			229.91390	229.91390	225.75500	225.75500			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,02</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,02</b>
R2023	On	06/05/2021	Bond Future			4.85405	106.45106	4.78499	106.57306		1.51	851,608.48	8	41,45
R2023	On	05/08/2021	Bond Future			4.94702	107.59360	4.86333	107.72097		1.47	0.00	0	
R2023	On	04/11/2021	Bond Future			5.06068	104.84649	4.96900	104.96401		1.32	0.00	0	
R2023	On	03/02/2022	Bond Future			5.23622	105.99028	5.11431	106.11644		1.12	0.00	0	
<b>Total R2023 Future</b>												<b>851,608.48</b>	<b>8</b>	<b>41,45</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			4,775.53000	4.77553	4,653,530	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,792.16000	4.79216	4,670,160	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,758.90000	4.75890	4,636,900	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			231.55000	0.23155	269,670	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			885.21000	0.88521	796,930	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			238.05000	0.23805	277,140	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			897.04000	0.89704	808,280	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			234.77000	0.23477	273,380	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			908.92000	0.90892	819,670	1.70	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			432.00000	0.43200	377,020	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			494.88000	0.49488	557,420	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			418.47000	0.41847	364,540	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			507.03000	0.50703	570,620	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			425.21000	0.42521	370,750	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			500.93000	0.50093	563,990	1.30	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			493.03000	0.49303	559,830	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			452.96000	0.45296	393,150	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			488.51000	0.48851	554,860	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			441.72000	0.44172	382,800	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			498.00000	0.49800	565,240	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			447.11000	0.44711	387,750	1.13	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>851,608.48</b>	<b>8</b>	<b>41,45</b>
R2030	On	06/05/2021	Bond Future			8.77944	97.50618	8.69769	97.98409		10.99	419,666,598.72	4,304	113,65
R2030	On	05/08/2021	Bond Future			8.97275	94.54774	8.88658	95.03452		11.08	0.00	0	
R2030	On	04/11/2021	Bond Future			9.16072	95.56772	9.07261	96.04945		10.34	0.00	0	
R2030	On	03/02/2022	Bond Future			9.36763	92.60649	9.27411	93.10020		10.29	0.00	0	
<b>Total R2030 Future</b>												<b>419,666,598.72</b>	<b>4,304</b>	<b>113,65</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			15,699.71000	15.69971	15,222,180	12.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Put			1.43000	0.00143	1,810	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.49000	0.00149	1,870	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			2,838.56000	2.83856	2,536,680	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,373.40000	1.37340	1,549,430	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			3,145.44000	3.14544	3,452,510	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,138.40000	1.13840	967,560	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,577.95000	1.57795	1,772,880	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,523.81000	2.52381	2,240,830	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			2,661.48000	2.66148	2,369,990	11.10	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,484.37000	1.48437	1,670,790	11.10	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			3,021.06000	3.02106	2,709,060	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,268.99000	1.26899	1,434,900	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,020.78000	4.02078	3,663,510	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			850.88000	0.85088	971,520	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,451.66000	4.45166	4,078,970	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			722.37000	0.72237	827,590	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			1,804.86000	1.80486	2,019,400	11.00	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,227.74000	2.22774	1,964,370	11.00	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			823.71000	0.82371	941,150	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,105.84000	4.10584	3,745,370	11.47	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			12,129.17000	12.12917	11,655,150	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			17.34000	0.01734	21,230	12.09	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			7,091.02000	7.09102	6,655,990	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			255.26000	0.25526	298,140	12.09	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,895.16000	3.89516	3,542,850	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			893.94000	0.89394	1,019,540	11.41	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			4,884.49000	4.88449	5,270,070	10.42	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			491.92000	0.49192	399,590	10.42	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			11,102.11000	11.10211	10,631,050	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			32.13000	0.03213	38,980	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			7,667.12000	7.66712	7,223,230	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			15,746.10000	15.74610	15,268,550	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.38000	0.00138	1,740	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			15,653.29000	15.65329	15,175,760	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			194.76000	0.19476	228,780	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,001.46000	1.00146	1,139,140	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,607.56000	3.60756	3,267,330	11.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			16,188.57000	16.18857	15,706,690	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,676.72000	8.67672	8,251,050	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			592.29000	0.59229	509,970	10.48	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		2,686.23000	2.68623	2,910,810	11.05		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,044.80000	3.04480	2,782,600	11.05		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,614.80000	1.61480	1,768,530	11.42		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,740.20000	4.74020	4,407,150	11.42		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		525.74000	0.52574	586,850	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		29.20000	0.02920	34,100	12.04		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,719.77000	8.71977	8,293,380	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		518.34000	0.51834	578,730	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,762.86000	8.76286	8,335,780	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		511.02000	0.51102	570,720	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,206.67000	8.20667	7,789,170	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		613.13000	0.61313	682,410	12.04		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,165.31000	3.16531	3,416,280	10.96		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,558.76000	2.55876	2,322,950	10.96		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,634.31000	7.63431	8,038,770	10.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		857.77000	0.85777	937,710	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,747.51000	8.74751	8,347,130	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		12,225.84000	12.22584	11,779,330	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		876.90000	0.87690	958,250	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		317.16000	0.31716	352,380	11.21		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,786.89000	8.78689	8,385,810	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		867.29000	0.86729	947,940	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,826.33000	8.82633	8,424,540	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		6,041.29000	6.04129	6,375,700	9.89		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,503.59000	1.50359	1,356,270	9.89		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,249.10000	4.24910	4,519,360	10.21		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,570.24000	2.57024	2,358,770	10.21		0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		3,380.65000	3.38065	3,600,210	10.39		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		4,230.90000	4.23090	3,955,670	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,357.44000	3.35744	3,575,920	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,259.78000	4.25978	3,983,470	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,334.00000	3.33400	3,551,400	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,201.76000	4.20176	3,927,610	10.39		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>419,666,598.72</b>	<b>4,304</b>	<b>129,95</b>	
R2032	On	06/05/2021	Bond Future			9.59546	91.93947	9.51932	92.41761	13.40		2,114,607.81	23	124,95
R2032	On	05/08/2021	Bond Future			9.79205	92.92689	9.71215	93.41375	13.03		0.00	0	
R2032	On	04/11/2021	Bond Future			9.99223	89.78438	9.91066	90.26665	12.76		0.00	0	
R2032	On	03/02/2022	Bond Future			10.20667	90.76409	10.12047	91.25809	12.22		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2032 Future</b>												<b>2,114,607.81</b>	<b>23</b>	<b>124,94</b>	
R2032	On	06/05/2021	Bond Future	12.11	Call			14,541.19000	14.54119	14,065,540	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			13.21000	0.01321	15,700	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			14,590.52000	14.59052	14,114,800	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,601.86000	5.60186	5,210,900	14.12		0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			12.84000	0.01284	15,260	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,491.81000	14.49181	14,016,230	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			13.59000	0.01359	16,150	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,772.30000	16.77230	16,294,840	14.83		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			3.32000	0.00332	4,000	14.83		0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			679.99000	0.67999	767,170	14.12		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			9,969.18000	9.96918	9,541,630	14.20		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			606.25000	0.60625	665,560	14.20		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,014.03000	10.01403	9,585,840	14.20		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			598.41000	0.59841	657,080	14.20		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,924.37000	9.92437	9,497,460	14.20		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			614.18000	0.61418	674,130	14.20		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			5,829.29000	5.82929	6,128,870	12.23		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,292.86000	2.29286	2,110,170	12.23		0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			10,681.27000	10.68127	10,268,630	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			241.02000	0.24102	264,890	13.85		0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			10,722.94000	10.72294	10,309,710	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			862.02000	0.86202	931,650	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			853.04000	0.85304	922,080	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,639.65000	10.63965	10,227,600	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			871.09000	0.87109	941,310	13.85		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,109.18000	4.10918	4,347,030	12.64		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,628.84000	3.62884	3,384,420	12.64		0.00	0	7
R2032	On	04/11/2021	Bond Future	12.81	Call			15,422.07000	15.42207	14,963,670	13.85		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			3,574.89000	3.57489	3,777,890	12.34		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,373.36000	5.37336	5,079,400	12.36		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,504.74000	3.50474	3,704,780	12.36		0.00	0	1
R2032	On	03/02/2022	Bond Future	10.43	Call			5,307.87000	5.30787	5,015,880	12.34		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			8,905.95000	8.90595	9,268,710	11.46		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,560.15000	1.56015	1,428,910	11.46		0.00	0	1
R2032	On	03/02/2022	Bond Future	10.44	Call			5,340.57000	5.34057	5,047,600	12.35		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,551.14000	3.55114	3,753,150	12.34		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,527.87000	3.52787	3,728,900	12.35		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			5,275.60000	5.27560	4,984,600	12.34		0.00	0	



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	9.81	Call			3,457.70000	3.45770	3,230,780	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,268.07000	5.26807	5,535,150	11.91	0.00	0	19
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,16</b>
<b>Total For R2032</b>												<b>2,114,607.81</b>	<b>23</b>	<b>129,11</b>
R2035	On	06/05/2021	Bond Future			10.30686	91.28702	10.24126	91.72982		15.05	3,286,332.72	36	102,95
R2035	On	05/08/2021	Bond Future			10.51025	92.26683	10.44145	92.71781		14.69	0.00	0	
R2035	On	04/11/2021	Bond Future			10.71671	88.78748	10.64664	89.23370		14.50	0.00	0	
R2035	On	03/02/2022	Bond Future			10.94040	89.75621	10.86633	90.21363		13.95	0.00	0	
<b>Total R2035 Future</b>												<b>3,286,332.72</b>	<b>36</b>	<b>102,95</b>
R2035	On	06/05/2021	Bond Future	12.36	Call			12,906.20000	12.90620	12,472,410	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			70.29000	0.07029	79,300	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			867.07000	0.86707	950,880	16.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,770.02000	3.77002	3,477,790	15.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,713.25000	1.71325	1,863,820	15.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,264.01000	3.26401	3,505,880	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			3,161.37000	3.16137	2,894,700	15.23	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			755.41000	0.75541	829,320	16.58	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,618.39000	6.61839	6,249,500	16.58	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,741.68000	15.74168	15,301,440	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			71.93000	0.07193	81,140	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			6,112.61000	6.11261	5,753,620	16.37	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,940.27000	4.94027	4,609,600	15.89	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,651.36000	8.65136	8,249,690	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			383.56000	0.38356	424,690	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			15,030.16000	15.03016	14,590,940	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,954.82000	1.95482	1,753,890	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,095.27000	2.09527	2,271,400	15.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			149.57000	0.14957	167,480	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,480.08000	7.48008	7,096,020	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			582.50000	0.58250	641,240	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,580.25000	2.58025	2,785,650	15.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			18.18000	0.01818	20,740	16.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,203.92000	1.20392	1,316,050	15.89	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,958.59000	12.95859	12,524,610	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			68.68000	0.06868	77,500	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,853.79000	12.85379	12,420,200	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,571.71000	2.57171	2,334,310	15.04	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			26.05000	0.02605	29,630	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			11,115.45000	11.11545	10,690,560	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,010	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,489.48000	45.48948	45,940,450	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,010	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,372.90000	45.37290	45,823,870	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,010	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,649.13000	1.64913	1,758,790	15.85	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,899.16000	4.89916	4,617,760	14.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,775.11000	2.77511	2,944,690	14.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,245.77000	5.24577	5,512,020	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		45,606.19000	45.60619	46,057,160	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		2,409.44000	2.40944	2,224,710	14.22	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		7,465.84000	7.46584	7,124,520	15.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		240.78000	0.24078	260,030	15.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,651.92000	8.65192	8,316,320	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		1,991.40000	1.99140	2,102,020	15.76	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,882.37000	5.88237	5,600,440	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,174.54000	3.17454	3,338,830	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		5,787.86000	5.78786	6,041,090	14.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,065.44000	3.06544	2,872,450	14.02	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		11,854.39000	11.85439	11,471,200	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		976.59000	0.97659	1,039,620	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,897.44000	11.89744	11,513,760	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		967.03000	0.96703	1,029,570	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,811.35000	11.81135	11,428,670	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,224.19000	6.22419	6,489,810	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,762.76000	2.76276	2,582,160	13.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,427.71000	4.42771	4,638,150	14.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,257.19000	4.25719	4,021,410	14.39	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,530.01000	17.53001	17,103,040	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		986.22000	0.98622	1,049,760	15.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,083.70000	6.08370	5,807,360	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		3,930.81000	3.93081	4,111,890	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,932.89000	1.93289	1,800,310	13.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		6,118.86000	6.11886	5,841,660	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		3,906.23000	3.90623	4,086,450	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,154.09000	6.15409	5,876,040	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,881.79000	3.88179	4,061,160	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,700.46000	6.70046	6,409,920	14.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,540.32000	3.54032	3,707,200	14.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		4,224.93000	4.22493	4,000,830	13.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			5,581.13000	5.58113	5,814,450	13.68	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			9,620.51000	9.62051	9,945,350	13.12	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,81</b>
<b>Total For R2035</b>												<b>3,286,332.72</b>	<b>36</b>	<b>117,80</b>
R2037	On	06/05/2021	Bond Future			10.55970	86.68340	10.49409	87.12414		16.19	10,748,741.60	124	130,43
R2037	On	05/08/2021	Bond Future			10.76564	83.35849	10.69684	83.80725		16.61	0.00	0	
R2037	On	04/11/2021	Bond Future			10.96364	84.25801	10.89360	84.70248		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.17803	80.92323	11.10414	81.37850		15.77	0.00	0	
<b>Total R2037 Future</b>												<b>10,748,741.60</b>	<b>124</b>	<b>130,43</b>
R2037	On	06/05/2021	Bond Future	12.43	Call			11,801.53000	11.80153	11,375,400	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			123.94000	0.12394	138,550	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,852.74000	11.85274	11,426,330	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			121.37000	0.12137	135,700	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,750.33000	11.75033	11,324,480	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			126.57000	0.12657	141,460	18.04	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			871.24000	0.87124	934,370	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,253.52000	10.25352	9,869,080	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			891.43000	0.89143	955,750	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			10,298.03000	10.29803	9,912,990	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			881.29000	0.88129	945,010	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,342.56000	10.34256	9,956,930	18.15	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			12,056.79000	12.05679	11,674,220	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			986.95000	0.98695	1,048,850	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,973.24000	11.97324	11,591,620	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,005.83000	1.00583	1,068,680	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			12,015.00000	12.01500	11,632,910	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			996.35000	0.99635	1,058,730	16.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,015.63000	4.01563	4,194,510	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,208.30000	6.20830	5,931,080	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			3,990.97000	3.99097	4,169,020	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,138.91000	6.13891	5,863,360	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,040.43000	4.04043	4,220,150	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,173.57000	6.17357	5,897,180	15.96	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>												<b>10,748,741.60</b>	<b>124</b>	<b>130,43</b>
R2040	On	06/05/2021	Bond Future			10.75285	88.44946	10.66650	89.06592		16.53	411,820,685.76	4,656	75,97
R2040	On	05/08/2021	Bond Future			10.95678	84.89322	10.86637	85.51964		17.05	0.00	0	
R2040	On	04/11/2021	Bond Future			11.15253	85.80932	11.05994	86.43321		16.05	0.00	0	
R2040	On	03/02/2022	Bond Future			11.36428	82.24127	11.26690	82.87805		16.34	0.00	0	

Contract Details	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>411,820,685.76</b>	<b>4,656</b>	<b>75,97</b>
R2040 On 06/05/2021 Bond Future	12.43	Call			11,504.71000	11.50471	10,918,350	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			182.42000	0.18242	212,520	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			11,558.31000	11.55831	10,971,420	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			807.92000	0.80792	916,580	18.16		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			6,991.58000	6.99158	6,483,780	18.16		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			16,476.86000	16.47686	15,864,830	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			178.78000	0.17878	208,350	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			11,451.11000	11.45111	10,865,290	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			22.01000	0.02201	26,440	18.56		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			186.12000	0.18612	216,760	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,208.33000	2.20833	2,459,580	16.65		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			3,369.71000	3.36971	3,004,500	16.65		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			875.42000	0.87542	963,610	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			11,084.53000	11.08453	10,545,480	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			865.37000	0.86537	952,740	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			10,991.14000	10.99114	10,453,740	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,171.04000	2.17104	2,357,830	17.83		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			6,731.75000	6.73175	6,292,120	17.83		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			21,681.03000	21.68103	21,060,170	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			885.57000	0.88557	974,590	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			36.82000	0.03682	42,380	18.71		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			11,037.82000	11.03782	10,499,590	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			3,362.93000	3.36293	3,626,190	17.11		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			4,627.62000	4.62762	4,264,460	17.11		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,127.61000	1.12761	1,223,290	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			12,304.17000	12.30417	11,775,250	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,117.13000	1.11713	1,212,100	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			12,217.47000	12.21747	11,689,980	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,138.18000	1.13818	1,234,580	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			12,260.81000	12.26081	11,732,600	17.46		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,410.03000	6.41003	6,031,440	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,390.10000	4.39010	4,648,290	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,447.22000	6.44722	6,067,460	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,364.08000	4.36408	4,621,100	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,373.22000	6.37322	5,995,810	16.63		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,416.58000	4.41658	4,675,950	16.63		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>411,820,685.76</b>	<b>4,656</b>	<b>79,57</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021			10.82096	84.99559	10.75525	85.46899		17.41	5,269,726.58	62	61,1'
R2044	On	05/08/2021			11.01684	81.52744	10.94794	82.00909		17.96	0.00	0	
R2044	On	04/11/2021			11.20456	82.40726	11.13425	82.88517		16.90	0.00	0	
R2044	On	03/02/2022			11.40737	78.92715	11.33322	79.41615		17.20	0.00	0	
<b>Total R2044 Future</b>											<b>5,269,726.58</b>	<b>62</b>	<b>61,1'</b>
R2044	On	06/05/2021	12.44	Call			11,060.08000	11.06008	10,611,960	19.56	0.00	0	
R2044	On	06/05/2021	12.44	Put			223.88000	0.22388	249,160	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Call			11,112.78000	11.11278	10,664,220	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Put			219.61000	0.21961	244,450	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Call			2,576.62000	2.57662	2,332,420	17.33	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			5,659.80000	5.65980	5,296,900	18.69	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,203.83000	1.20383	1,314,330	18.69	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			7,674.21000	7.67421	7,269,860	19.56	0.00	0	
R2044	On	06/05/2021	11.10	Put			1,779.99000	1.77999	1,934,540	18.01	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			11,376.15000	11.37615	10,925,540	19.56	0.00	0	
R2044	On	06/05/2021	12.50	Put			199.28000	0.19928	222,070	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			8,235.18000	8.23518	7,820,950	19.56	0.00	0	
R2044	On	06/05/2021	12.43	Put			228.24000	0.22824	253,950	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Put			2,978.20000	2.97820	3,207,400	17.33	0.00	0	
R2044	On	06/05/2021	12.43	Call			11,007.39000	11.00739	10,559,700	19.56	0.00	0	
R2044	On	06/05/2021	11.90	Put			595.64000	0.59564	654,810	19.56	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,284.89000	1.28489	1,401,940	18.57	0.00	0	
R2044	On	06/05/2021	11.35	Call			5,409.90000	5.40990	5,053,550	18.57	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			715.89000	0.71589	784,940	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			4,214.13000	4.21413	3,895,280	18.01	0.00	0	
R2044	On	05/08/2021	12.60	Put			860.62000	0.86062	924,260	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Call			11,255.20000	11.25520	10,836,600	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Put			850.88000	0.85088	913,930	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Call			11,163.31000	11.16331	10,745,900	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Put			870.45000	0.87045	934,690	19.71	0.00	0	
R2044	On	05/08/2021	12.60	Call			11,209.25000	11.20925	10,791,240	19.71	0.00	0	
R2044	On	04/11/2021	12.90	Call			11,926.54000	11.92654	11,524,520	18.38	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,237.39000	1.23739	1,313,280	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Call			11,968.86000	11.96886	11,566,290	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,226.23000	1.22623	1,301,570	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Call			11,884.23000	11.88423	11,482,770	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,248.63000	1.24863	1,325,080	18.38	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,471.32000	4.47132	4,669,290	17.30	0.00	0	
R2044	On	03/02/2022	11.59	Call			6,199.32000	6.19932	5,910,120	17.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	03/02/2022	Bond Future	11.59	Put			4,527.41000	4.52741	4,727,210	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,235.09000	6.23509	5,944,980	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,499.28000	4.49928	4,698,170	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,270.94000	6.27094	5,979,910	17.30	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>5,269,726.58</b>	<b>62</b>	<b>79,7'</b>
R2048	On	06/05/2021	Bond Future			10.71254	84.48200	10.64162	85.01307		17.68	12,756,782.00	151	128,08
R2048	On	05/08/2021	Bond Future			10.89340	85.38877	10.81914	85.92879		17.32	0.00	0	
R2048	On	04/11/2021	Bond Future			11.07563	81.89832	10.99965	82.43514		17.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.27181	82.79194	11.19174	83.34050		16.62	0.00	0	
<b>Total R2048 Future</b>												<b>12,756,782.00</b>	<b>151</b>	<b>128,08</b>
R2048	On	06/05/2021	Bond Future	12.35	Call			11,507.94000	11.50794	11,003,050	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			199.74000	0.19974	225,920	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			11,562.00000	11.56200	11,056,650	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			195.80000	0.19580	221,520	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			11,453.86000	11.45386	10,949,440	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			203.75000	0.20375	230,400	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,751.05000	11.75105	11,278,350	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			794.42000	0.79442	861,740	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,656.33000	11.65633	11,184,920	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			813.07000	0.81307	881,680	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			11,703.69000	11.70369	11,231,630	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			803.70000	0.80370	871,660	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,127.09000	1.12709	1,206,190	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			12,593.51000	12.59351	12,135,200	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,116.62000	1.11662	1,195,130	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,506.39000	12.50639	12,049,280	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,137.64000	1.13764	1,217,350	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,549.95000	12.54995	12,092,230	18.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,454.12000	6.45412	6,127,580	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			4,510.09000	4.51009	4,732,110	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,491.58000	6.49158	6,164,010	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			4,481.63000	4.48163	4,702,620	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,417.03000	6.41703	6,091,540	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			4,539.03000	4.53903	4,762,100	16.81	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>												<b>12,756,782.00</b>	<b>151</b>	<b>128,08</b>
R209	On	06/05/2021	Bond Future			10.21487	70.67921	10.14929	71.06631		17.94	0.00	0	26,54
R209	On	05/08/2021	Bond Future			10.39319	71.43837	10.32476	71.83228		17.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future			10.57304	69.06885	10.50346	69.45949		16.97	0.00	0	1,7
R209	On	03/02/2022	Bond Future			10.76337	69.82251	10.69029	70.22240		16.21	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,34</b>
R209	On	06/05/2021	Bond Future	12.23	Call			11,011.74000	11.01174	10,634,600	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			84.53000	0.08453	94,490	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			11,056.31000	11.05631	10,678,970	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			4,854.04000	4.85404	5,134,180	17.05	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			852.09000	0.85209	745,130	17.05	0.00	0	2,1
R209	On	06/05/2021	Bond Future	10.35	Put			1,834.51000	1.83451	1,981,580	18.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			3,009.71000	3.00971	2,769,680	18.06	0.00	0	1,0
R209	On	06/05/2021	Bond Future	10.60	Call			3,918.39000	3.91839	3,644,480	18.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			3,752.58000	3.75258	3,994,000	17.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,328.74000	1.32874	1,183,060	17.37	0.00	0	6,0
R209	On	06/05/2021	Bond Future	11.00	Call			5,564.39000	5.56439	5,248,350	19.19	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			770.65000	0.77065	841,710	19.19	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			2,833.85000	2.83385	3,034,900	17.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			86.36000	0.08636	96,520	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			8,192.71000	8.19271	7,836,320	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			296.81000	0.29681	327,520	19.73	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			2,085.74000	2.08574	2,247,650	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,678.95000	2.67895	2,453,760	17.94	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			6,662.03000	6.66203	6,327,000	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,318.25000	1.31825	1,431,440	18.41	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put			82.74000	0.08274	92,500	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			10,967.17000	10.96717	10,590,230	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			549.07000	0.54907	601,140	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			11,100.83000	11.10083	10,723,310	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			80.97000	0.08097	90,550	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call			1,941.20000	1.94120	1,755,150	17.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,721.41000	8.72141	8,389,200	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			891.20000	0.89120	952,900	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,760.17000	8.76017	8,427,400	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			881.33000	0.88133	942,470	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,682.69000	8.68269	8,351,040	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			901.17000	0.90117	963,430	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,676.88000	9.67688	9,352,420	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,130.21000	1.13021	1,196,390	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,318.19000	1.31819	1,392,960	18.41	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call			9,713.09000	9.71309	9,388,150	18.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.18	Put		1,119.89000	1.11989	1,185,590	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,749.33000	9.74933	9,423,900	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,109.65000	1.10965	1,174,860	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,915.26000	3.91526	3,704,840	16.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		3,934.77000	3.93477	4,114,990	16.73	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put		7,612.71000	7.61271	7,885,900	15.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,610.79000	1.61079	1,493,340	15.94	0.00	0	3,76
R209	On	04/11/2021	Bond Future	12.00	Call		9,065.74000	9.06574	8,749,870	18.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,418.42000	5.41842	5,177,130	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,640.46000	3.64046	3,799,060	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,450.02000	5.45002	5,208,000	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,619.18000	3.61918	3,777,050	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,481.42000	5.48142	5,238,660	16.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,597.75000	3.59775	3,754,880	16.49	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>89,41</b>
R210	On	06/05/2021	Bond Future			200.58387	200.58387	200.33856	200.33856		0.00	0	1,18
R210	On	05/08/2021	Bond Future			202.78676	202.78676	202.54645	202.54645		0.00	0	
R210	On	04/11/2021	Bond Future			202.28301	202.28301	202.01874	202.01874		0.00	0	
R210	On	03/02/2022	Bond Future			204.53655	204.53655	204.28337	204.28337		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,18</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,18</b>
R212	On	06/05/2021	Bond Future			171.82464	171.82464	171.84636	171.84636		0.00	0	3,42
R212	On	05/08/2021	Bond Future			171.38136	171.38136	171.40986	171.40986		0.00	0	
R212	On	04/11/2021	Bond Future			173.26938	173.26938	173.28004	173.28004		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	06/05/2021	Bond Future			9.22339	87.20304	9.14199	87.67394	12.89	348,812.16	4	9,14
R213	On	05/08/2021	Bond Future			9.41001	88.13901	9.32463	88.61830	12.47	0.00	0	
R213	On	04/11/2021	Bond Future			9.60130	85.56029	9.51406	86.03556	12.14	0.00	0	
R213	On	03/02/2022	Bond Future			9.81018	86.49373	9.71799	86.98023	11.59	0.00	0	
<b>Total R213 Future</b>											<b>348,812.16</b>	<b>4</b>	<b>9,14</b>
R213	On	06/05/2021	Bond Future	11.90	Call		14,253.79000	14.25379	13,784,240	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		6.11000	0.00611	7,460	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,299.38000	14.29938	13,829,800	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		5.92000	0.00592	7,240	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		14,208.16000	14.20816	13,738,650	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		6.30000	0.00630	7,690	14.16	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.78	Call		8,390.33000	8.39033	7,981,250	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		676.67000	0.67667	746,880	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,797.61000	5.79761	5,443,750	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,359.39000	1.35939	1,484,820	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		2,948.88000	2.94888	3,175,610	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		3,035.42000	3.03542	2,782,860	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		8,679.28000	8.67928	8,265,210	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		617.96000	0.61796	683,180	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,720.75000	8.72075	8,305,980	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		609.93000	0.60993	674,450	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,637.86000	8.63786	8,224,480	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		626.08000	0.62608	691,990	13.55	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		9,097.36000	9.09736	8,701,460	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		923.47000	0.92347	1,002,840	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		9,020.82000	9.02082	8,626,240	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		942.86000	0.94286	1,023,550	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		9,059.06000	9.05906	8,663,820	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		933.12000	0.93312	1,013,150	13.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,669.12000	4.66912	4,388,200	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,347.80000	3.34780	3,553,380	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,699.00000	4.69900	4,417,090	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,325.81000	3.32581	3,530,400	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,639.31000	4.63931	4,359,400	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		2,978.92000	2.97892	3,166,990	11.89	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		3,575.73000	3.57573	3,335,280	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,310.78000	4.31078	4,556,830	11.48	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		7,574.91000	7.57491	7,923,700	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,369.91000	3.36991	3,576,500	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,548.43000	1.54843	1,410,720	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call		5,227.60000	5.22760	4,929,170	11.89	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R213</b>											<b>348,812.16</b>	<b>4</b>	<b>9,74</b>
R214	On	06/05/2021	Bond Future			10.66146	67.20837	10.58555	67.66075	19.71	0.00	0	13,2
R214	On	05/08/2021	Bond Future			10.84052	67.92973	10.76130	68.38958	19.08	0.00	0	
R214	On	04/11/2021	Bond Future			11.02088	65.38528	10.93997	65.84296	18.69	0.00	0	
R214	On	03/02/2022	Bond Future			11.21456	66.09870	11.12965	66.56598	17.83	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>13,21</b>
R214	On	06/05/2021	Bond Future	12.26	Call		9,179.46000	9.17946	8,756,190	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		237.01000	0.23701	266,120	21.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.27	Call		9,222.69000	9.22269	8,798,970	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		232.80000	0.23280	261,460	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		9,136.23000	9.13623	8,713,420	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		241.29000	0.24129	270,860	21.70	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,952.60000	7.95260	7,585,410	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,261.59000	1.26159	1,354,250	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,989.13000	7.98913	7,621,210	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,249.04000	1.24904	1,340,970	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,025.70000	8.02570	7,657,070	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,236.59000	1.23659	1,327,810	20.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,405.98000	1.40598	1,495,500	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,235.06000	9.23506	8,868,070	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,429.73000	1.42973	1,520,420	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,269.37000	9.26937	8,901,790	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,417.81000	1.41781	1,507,910	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,303.70000	9.30370	8,935,540	20.29	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,439.17000	5.43917	5,162,110	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		3,916.73000	3.91673	4,106,950	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,379.11000	5.37911	5,103,750	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3,963.36000	3.96336	4,155,280	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,409.11000	5.40911	5,132,900	17.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3,939.98000	3.93998	4,131,050	17.98	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>13,21</b>
<b>Total for Bond</b>											<b>873,216,950.47</b>	<b>9,424</b>	<b>1,142,52</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
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>	

Contract Details	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 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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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>	

Contract Details	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 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			773.03000	773.03000	776.88300	776.88300			7,730,300.00	1	97
GOVI On 05/08/2021 GOVI			781.23400	781.23400	785.15700	785.15700			0.00	0	
GOVI On 04/11/2021 GOVI			789.73800	789.73800	793.62200	793.62200			0.00	0	
GOVI On 03/02/2022 GOVI			798.34900	798.34900	802.33000	802.33000			0.00	0	
<b>Total GOVI Future</b>									<b>7,730,300.00</b>	<b>1</b>	<b>97</b>
GOVI On 06/05/2021 GOVI	678.68	Call			982,030.00000	98.20300	943,500,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			981,930.00000	98.19300	943,400,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			982,130.00000	98.21300	943,600,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			660,270.00000	66.02700	621,040,000		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			660,170.00000	66.01700	620,940,000		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			660,070.00000	66.00700	620,840,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			652,120.00000	65.21200	613,280,000		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			652,020.00000	65.20200	613,180,000		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			652,220.00000	65.22200	613,380,000		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			95,700.00000	9.57000	55,890,000		0.00	0	
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			95,900.00000	9.59000	56,090,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			95,800.00000	9.58000	55,990,000		0.00	0	
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>									<b>7,730,300.00</b>	<b>1</b>	<b>97</b>
<b>Total for GOVI</b>									<b>7,730,300.00</b>	<b>1</b>	<b>97</b>
AL37 On 06/05/2021 Index Future			793.29200	793.29200	797.26000	797.26000			0.00	0	
AL37 On 05/08/2021 Index Future			801.71100	801.71100	805.75200	805.75200			0.00	0	
AL37 On 04/11/2021 Index Future			810.43700	810.43700	814.43900	814.43900			0.00	0	
AL37 On 03/02/2022 Index Future			819.27400	819.27400	823.37500	823.37500			0.00	0	
<b>Total AL37 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 AL37</b>									<b>0.00</b>	<b>0</b>	
AL7T On 06/05/2021 Index Future			894.36500	894.36500	898.82400	898.82400			0.00	0	
AL7T On 05/08/2021 Index Future			903.85700	903.85700	908.39800	908.39800			0.00	0	
AL7T On 04/11/2021 Index Future			913.69500	913.69500	918.19100	918.19100			0.00	0	
AL7T On 03/02/2022 Index Future			923.65800	923.65800	928.26600	928.26600			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			782.25900	782.25900	786.16600	786.16600			0.00	0	30
ALBI On 05/08/2021 Index Future			790.56100	790.56100	794.53900	794.53900			0.00	0	
ALBI On 04/11/2021 Index Future			799.16600	799.16600	803.10500	803.10500			0.00	0	
ALBI On 03/02/2022 Index Future			807.88000	807.88000	811.91700	811.91700			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			282.12800	282.12800	281.41300	281.41300			0.00	0	97
IGOV On 05/08/2021 Index Future			285.19100	285.19100	284.48000	284.48000			0.00	0	
IGOV On 04/11/2021 Index Future			288.36400	288.36400	287.61500	287.61500			0.00	0	
IGOV On 03/02/2022 Index Future			291.57500	291.57500	290.83800	290.83800			0.00	0	
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,28</b>
JIBAR f On 17/02/2021 Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.71500	96.28500	3.70500	96.29500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.72000	96.28000	3.70000	96.30000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.73000	96.27000	3.71000	96.29000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.74500	96.25500	3.71500	96.28500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.78000	96.22000	3.73000	96.27000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.87000	96.13000	3.80000	96.20000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.13500	95.86500	4.05000	95.95000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.30000	95.70000	4.21000	95.79000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.52500	95.47500	4.42500	95.57500			0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.68500	95.31500	4.57500	95.42500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.86500	95.13500	4.76000	95.24000			0.00	0	
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.74000	90.74000	90.72000	90.72000			0.00	0	5
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>5</b>

Contract Details	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 Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>880,947,250.47</b>	<b>9,425</b>	<b>1,194,83</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.42583				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			5.46500	103.88948	5.46500	103.87405			1,967,400,000,000.00		360,000,000	180,000,00
<b>Total AA07 SPOT</b>										<b>1,967,400,000,000.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For AA07</b>										<b>1,967,400,000,000.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
ABCPI3 On 07/12/2023 Spot Bond			3.41000	303.30627	3.41000	303.27808				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.92849				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	101.40258				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	101.32921	9.65000	101.30298				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.23750				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	100.96840				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	100.51505				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	101.17605				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.43382				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.69223				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.19020				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.34121				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.61032				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.24220				0.00	0	911,400,00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>911,400,00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>911,400,00</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.24242				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.93591				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.88723				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	102.90640				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.00905				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	100.51849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.53073				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	100.53318				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.66049				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	99.98445				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	101.49577				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	100.32441				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	101.23343				0.00	1,200,000,000	600,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.52961				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.58559				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	99.81863				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	100.46946				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.48274				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	100.49227				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	100.78595				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.93231				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.92859				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	101.51272				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	99.97975				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	101.19372				0.00	0	
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.37079				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	76.96774	100.00000	76.79646				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			6.88000	6.88000	6.88000	141.33014			59,512,000,000,000.00	8,650,000,000	7,450,000,000	
<b>Total ABKI04 SPOT</b>									<b>59,512,000,000,000.00</b>	<b>8,650,000,000</b>	<b>7,450,000,000</b>	
<b>Total For ABKI04</b>									<b>59,512,000,000,000.00</b>	<b>8,650,000,000</b>	<b>7,450,000,000</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.09613	100.00000	20.05117			0.00	0		
<b>Total ABKI04/I2025 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 ABK104/I2025</b>									<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.62104			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			2.70000	217.26593	2.70000	217.24994			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			2.45000	2.45000	2.45000	148.45566			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	191.87696			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			4.70000	4.70000	4.70000	213.77593			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			6.30500	6.30500	6.30500	102.49992			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			6.74500	6.74500	6.74500	119.55848			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			4.96500	4.96500	4.96500	102.80166			0.00	0	
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			4.49500	104.08690	4.49500	104.07416		3,775,800,000,000.00	840,000,000	420,000,000	
<b>Total ABS11 SPOT</b>								<b>3,775,800,000,000.00</b>	<b>840,000,000</b>	<b>420,000,000</b>	
<b>Total For ABS11</b>								<b>3,775,800,000,000.00</b>	<b>840,000,000</b>	<b>420,000,000</b>	
ABS13 On 14/05/2022 Spot Bond			4.80500	108.33720	4.80500	108.32300		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			4.83500	110.74366	4.83500	110.72905		0.00	0	0	
<b>Total ABS15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			6.31000	119.31612	6.31000	119.29564		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 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			7.52000	119.12039	7.52000	119.09610			22,560,000,000,000.00	3,000,000,000	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>22,560,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>22,560,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			5.27500	114.90238	5.27500	114.88585			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			6.85500	112.76808	6.85500	112.74709			0.00	0	
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.62982	100.00000	13.59932			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			1.76000	1.76000	1.76000	316.47449			0.00	0	
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			1.16000	169.89741	1.16000	169.89198			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			9.62000	9.62000	9.62000	104.87253			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	101.02424			0.00	0	
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.99210			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	100.95215			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	100.95699			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.46445				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	100.98913				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	100.98913				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	101.01649				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	101.01649				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	160.91826				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	162.26801				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	100.93769				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>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.93124				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	100.90711				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	101.36198				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	102.32032				0.00	0	
<b>Total AECI02 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 AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.94709				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.94655				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	99.87304				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	100.44178				0.00	0	1,200,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	98.22941				0.00	0	4,600,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.33408				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.29421				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.09532				0.00	0	200,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	102.02652				0.00	0	500,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.45906				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.45906				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.53478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A1 On 18/04/2022 Spot Bond					0.00000	100.44646				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A1 On 18/04/2022 Spot Bond					0.00000	100.44225				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B1 On 18/04/2022 Spot Bond					0.00000	100.48856				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B1 On 18/04/2022 Spot Bond					0.00000	100.53484				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C1 On 18/04/2022 Spot Bond					0.00000	100.68602				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C1 On 18/04/2022 Spot Bond					0.00000	100.73214				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A1 On 21/08/2021 Spot Bond					0.00000	100.15290				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A1 On 21/08/2023 Spot Bond					0.00000	99.94509				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A1 On 21/08/2023 Spot Bond			5.99500	108.82055	5.99500	108.80309				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>	
AHF5B1 On 21/08/2023 Spot Bond					0.00000	99.94187				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>	
AHF5C1 On 21/08/2023 Spot Bond					0.00000	99.93759				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	100.35156				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.23612				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.41778				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	99.94181				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.93751				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.90758				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.94612				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	99.93967				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>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.93538				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89910				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			6.87500	113.19663	6.87500	113.17562				0.00	0	490,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
AIR04 On 29/05/2024 Spot Bond			5.99500	111.62436	5.99500	111.60615				0.00	0	
<b>Total AIR04 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 AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			10.99000	96.56398	10.99000	96.53544				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			6.24000	169.10715	6.24000	169.07862				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	100.53759				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.36357				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.05815				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	100.26930				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	100.61470				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	101.21479				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	99.89620				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	100.90325				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.14144				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			5.05000	228.57473	5.05000	228.54342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.06500	206.20437	5.06500	206.17605				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	101.11189				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			2.14000	168.35092	2.14000	168.34104				0.00	0	11,600,00
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,600,00</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>11,600,00</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	98.26640				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	100.22140				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.22961				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 31/01/2022 Spot Bond			2.18500	168.28042	2.18500	168.27033				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.57826				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond					0.00000	101.24557				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/03/2028 Spot Bond			4.86000	181.46148	4.86000	181.43752				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.16313				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.98556				0.00	0	5,000,00
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.16244				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>	

Contract Details	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 ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.10014				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	100.81773				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			4.98000	104.25726	4.98000	104.24309				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	100.85566				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	100.86886				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	100.95197				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	99.88911				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.87350				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	101.20566				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	101.09616				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	101.09693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.85740				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.01609				0.00	0	5,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	99.94057				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.94209				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	101.06122				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	100.81508				0.00	0	5,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.92804				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	101.19329				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.46000	4.46000	4.46000	100.48168				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.10500	5.10500	5.10500	91.53952				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.87781				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	101.00519				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.14468				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.88457				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.09000	102.76531	5.09000	102.75104				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.94409				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.85561				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91305				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90387				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	100.90387				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	99.83850				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.08878				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	100.88615				0.00	0	
<b>Total ASN373 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 ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.91993				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	100.31346				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	100.98981				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	100.98981				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	101.07437				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	100.89419				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.94714				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	100.94425				0.00	0	5,000,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	100.88776				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	101.04855				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	101.06209				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ASN420 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>									<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.27949			0.00	0	
<b>Total ASN421 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>									<b>0.00</b>	<b>0</b>	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.85447			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>	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.85447			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>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.81756			0.00	0	
<b>Total ASN449 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>									<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.84434			0.00	0	
<b>Total ASN450 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>									<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.12896			0.00	200,000,000	100,000,000
<b>Total ASN453 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN453</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN450 On 20/03/2023 Spot Bond					0.00000	101.56328			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>	
ASN450 On 21/12/2026 Spot Bond					0.00000	103.79390			0.00	0	
<b>Total ASN459 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>									<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.43881			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	100.44303			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>	
ASN460 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	99.73238		7,952,000,000,000.00	800,000,000	400,000,000	
<b>Total ASN462 SPOT</b>								<b>7,952,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For ASN462</b>								<b>7,952,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.99781			8,304,000,000,000.00	800,000,000	400,000,000
<b>Total ASN463 SPOT</b>									<b>8,304,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ASN463</b>									<b>8,304,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.45756			0.00	0	
<b>Total ASN469 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>									<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	99.70711			28,789,200,000,000.00	2,640,000,000	1,320,000,000
<b>Total ASN470 SPOT</b>									<b>28,789,200,000,000.00</b>	<b>2,640,000,000</b>	<b>1,320,000,000</b>
<b>Total For ASN470</b>									<b>28,789,200,000,000.00</b>	<b>2,640,000,000</b>	<b>1,320,000,000</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.27408			0.00	0	
<b>Total ASN471 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>									<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.32149			0.00	0	
<b>Total ASN472 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>									<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.83255			0.00	0	
<b>Total ASN473 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>									<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	99.74381			7,604,000,000,000.00	800,000,000	400,000,000
<b>Total ASN474 SPOT</b>									<b>7,604,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ASN474</b>									<b>7,604,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	100.10003			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	100.91654			0.00	0	
<b>Total ASN479 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>									<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.09683			0.00	0	
<b>Total ASN480 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>									<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.91554			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	99.19900			0.00	0	
<b>Total ASN485 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 ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.72346				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.91333				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	100.97037				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	100.95999				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	100.64151				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	100.86057				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.84085				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	100.87439				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	100.87439				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	100.75300				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	100.74781				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	100.60661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.88923				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>	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.46168	9.00000	101.45479				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>	
ASN508 On 21/12/2026 Spot Bond			8.18000	101.33028	8.18000	101.32225				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>	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.35916	8.36000	101.35134				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>	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.35916	8.36000	101.35134				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>	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.62585				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.51816				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	100.42512				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	100.46817	9.10000	100.44348				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	100.56612	11.05000	100.53624				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	100.56361	11.00000	100.53387				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 13/05/2021 Spot Bond					0.00000	100.03574				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>	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.53858	10.50000	100.51015				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.15441				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>	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	101.03562				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>	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.53858	10.50000	100.51015				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.77627				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>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.26504				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	99.80079				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	100.93322				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	100.54358	10.60000	100.51490				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	100.85005				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	102.09703	10.47000	100.50873				0.00	0	
<b>Total ASN557 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 ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.48941	10.55000	100.46055				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>	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.21988				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.12992				0.00	0	
<b>Total ASN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN561</b>										<b>0.00</b>	<b>0</b>	
ASN561 On 10/05/2021 Spot Bond					0.00000	100.11176				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>	
ASN562 On 10/05/2021 Spot Bond					0.00000	100.11176				0.00	0	
<b>Total ASN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN563</b>										<b>0.00</b>	<b>0</b>	
ASN563 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.07795				0.00	0	
<b>Total ASN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN565</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			5.39500	107.87043	5.39500	107.85457				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	103.77927	9.30000	103.75322				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.43485				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	101.55703				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.94387				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	101.13020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.68838				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			5.77000	103.09062	5.77000	103.07451				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.08404				0.00	200,000,000	200,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
BAW35 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		392,000,000,000,000.00		13,920,000,000	13,900,000,000	
<b>Total BAW35 SPOT</b>								<b>12,000,000,000,000.00</b>		<b>13,920,000,000</b>	<b>13,900,000,000</b>	
<b>Total For BAW35</b>								<b>12,000,000,000,000.00</b>		<b>13,920,000,000</b>	<b>13,900,000,000</b>	
BAW36 On 18/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00		27,600,000,000	26,600,000,000	
<b>Total BAW36 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>27,600,000,000</b>	<b>26,600,000,000</b>	
<b>Total For BAW36</b>								<b>10,000,000,000,000.00</b>		<b>27,600,000,000</b>	<b>26,600,000,000</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.35490				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	101.10132				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.08810				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			8.19500	8.19500	8.19500	107.23408				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	101.00162				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.26786				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			10.23000	10.23000	10.23000	112.30761				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.90928				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.99133				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.72073				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.72084				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.69894				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.13461				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.13461				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.73165				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.16791				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.13412				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.16733				0.00	0	
<b>Total BAYA83 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 BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.10062				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>	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.16718				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>	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.30089				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.33325				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.33325				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.33325				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.36670				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.33389				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.70297				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.40039				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	100.14667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.17500	7.17500	7.17500	107.94928				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	100.20957				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	101.58165				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	100.64552				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	101.13609				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			6.99500	112.39381	6.99500	112.37247				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.50284				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	100.77102				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			6.89500	104.73119	6.89500	104.71168				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	101.32357				0.00	1,748,655,600	822,163,900
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>1,748,655,600</b>	<b>822,163,900</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>1,748,655,600</b>	<b>822,163,900</b>
BGL13 On 20/08/2021 Spot Bond			5.99500	102.77241	5.99500	102.75591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	102.07873				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.62899				0.00	0	3,000,000.00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.86311				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	100.12209				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	102.69964				0.00	0	400,000.00
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.51139				0.00	0	430,000.00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000.00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>430,000.00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	105.92531				0.00	0	1,221,000.00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,221,000.00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>1,221,000.00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.08284				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	100.10404				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	100.29001				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			5.73500	112.18449	5.73500	112.16697				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	100.91258				0.00	0	
<b>Total BID12 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 BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.17308				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	99.70652				0.00	0	1,000,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.35944				0.00	0	500,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.35608				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	100.65457				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	99.38200				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	96.09530				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	64.74960				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					0.00000	100.08716				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	100.79383				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.37010				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	99.69150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.00425				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>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.15503				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>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.62877				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>	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.48094				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.21336				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.22963				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.50083				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.53907				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.20397				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.21333				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.22146				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	100.83851				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	100.13337				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			4.59500	104.55466	4.59500	104.54162				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	100.09140				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	100.04365				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			6.67000	114.57346	6.67000	114.55281			20,010,000,000,000.00	3,000,000,000	750,000,000	
<b>Total CCT01 SPOT</b>									<b>20,010,000,000,000.00</b>	<b>3,000,000,000</b>	<b>750,000,000</b>	
<b>Total For CCT01</b>									<b>20,010,000,000,000.00</b>	<b>3,000,000,000</b>	<b>750,000,000</b>	
CCT02 On 12/06/2024 Spot Bond			7.02000	115.54428	7.02000	115.52238			0.00	0	0	
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			7.55000	117.26871	7.55000	117.24470			0.00	0	0	
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			8.97000	106.66485	8.97000	104.19882			0.00	0	0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.33917			0.00	0	0	
<b>Total CGR42 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 CGR42</b>										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.21011				0.00	0	
<b>Total CGR43 SPOT</b>										0.00	0	
<b>Total For CGR43</b>										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.33868				0.00	0	
<b>Total CGR45 SPOT</b>										0.00	0	
<b>Total For CGR45</b>										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.78092				0.00	0	
<b>Total CGR46 SPOT</b>										0.00	0	
<b>Total For CGR46</b>										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76456				0.00	0	
<b>Total CGR47 SPOT</b>										0.00	0	
<b>Total For CGR47</b>										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.52624				0.00	0	
<b>Total CGR50 SPOT</b>										0.00	0	
<b>Total For CGR50</b>										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.55851				0.00	0	
<b>Total CGR51 SPOT</b>										0.00	0	
<b>Total For CGR51</b>										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.32236				0.00	0	
<b>Total CLN184 SPOT</b>										0.00	0	
<b>Total For CLN184</b>										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.70896	3.14000	158.61638				0.00	0	
<b>Total CLN193 SPOT</b>										0.00	0	
<b>Total For CLN193</b>										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.41642				0.00	0	
<b>Total CLN198 SPOT</b>										0.00	0	
<b>Total For CLN198</b>										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.58643	4.77000	112.29100				0.00	0	
<b>Total CLN315 SPOT</b>										0.00	0	
<b>Total For CLN315</b>										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
<b>Total CLN317 SPOT</b>										0.00	0	
<b>Total For CLN317</b>										0.00	0	
CLN341 On 20/12/2023 Spot Bond					0.00000	100.55504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.76500	114.78490	6.76500	114.76381				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	116.76214	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	100.21386				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	100.39150				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.09067				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>	
CLN374 On 20/03/2021 Spot Bond			5.59000	104.47598	5.59000	104.46005				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>	
CLN378 On 20/03/2024 Spot Bond			10.98000	103.31214	10.98000	103.28164				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.81479				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	122.46933	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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38 <sup>t</sup> 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>	
CLN38 <sup>t</sup> On 20/03/2021 Spot Bond					0.00000	100.91988				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>	
CLN39 <sup>v</sup> On 20/09/2022 Spot Bond					0.00000	100.92802				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39 <sup>t</sup> On 14/11/2022 Spot Bond					0.00000	100.01814				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 <sup>t</sup> On 14/11/2022 Spot Bond					0.00000	100.01773				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>	
CLN44 <sup>t</sup> 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>	
CLN44 <sup>t</sup> On 24/05/2021 Spot Bond			5.49000	104.19926	5.49000	104.18381				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>	
CLN45 <sup>v</sup> On 31/01/2022 Spot Bond			2.11000	168.39794	2.11000	168.38819				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>	
CLN45 <sup>v</sup> On 31/01/2025 Spot Bond			5.15000	134.22444	5.15000	134.20558				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 <sup>v</sup> On 31/01/2025 Spot Bond			5.59000	132.05632	5.59000	132.03621				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 <sup>t</sup> 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 <sup>v</sup> On 17/11/2021 Spot Bond					0.00000	100.01522				0.00	0	
<b>Total CLN457 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 CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.09267				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.24739				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.19500	108.29989	6.19500	108.28164				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.53110				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.02448				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.32674				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.98238				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	59.66835	100.00000	59.53483				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.06091				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>	
CLN485 On 20/05/2021 Spot Bond					0.00000	100.18264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.76029				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.69000	105.07854	5.69000	105.06235				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.20877	10.16000	104.45900				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 28/07/2022 Spot Bond			5.99500	104.83803	5.99500	104.82092				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.31981				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.08728				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.82531				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.39500	116.13558	6.39500	116.11539				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.53807				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	99.94090				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	100.63390				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.66993				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.00163				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.18858				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.36159				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.23997				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.23533				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.30566	9.96000	104.27767				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.05102	10.01000	103.02337				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.88734				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	101.32244	9.60000	102.45101				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	101.01904				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.84249				0.00	0	
<b>Total CLN522 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 CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 13/05/2021 Spot Bond					0.00000	100.01664				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 09/09/2022 Spot Bond			9.20000	104.13322	9.20000	104.10735				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.35699				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.87900				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.43933				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 25/11/2022 Spot Bond					0.00000	100.82729				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 29/11/2021 Spot Bond					0.00000	100.32009				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.95241				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.01904				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	101.00850				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	100.51376				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			8.40000	107.96630	8.40000	107.94176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.13049				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>	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.37544				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>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.58526				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>	
CLN540 On 20/12/2023 Spot Bond					0.00000	137.13600				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>	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.83565				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>
CLN542 On 17/01/2024 Spot Bond					0.00000	100.57265				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>	
CLN545 On 21/08/2026 Spot Bond			7.87000	109.40471	7.87000	109.38176				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>	
CLN546 On 29/03/2025 Spot Bond			7.92000	111.37289	7.92000	111.34899				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.01000	111.07738	8.01000	111.05328				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	310.40125				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 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>	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.01940				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.09420				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.90983				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.64823				0.00	0	4,000,000.00
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN559 On 17/01/2024 Spot Bond					0.00000	100.64823				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>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	118.52900				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.11465				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.60081	10.19000	102.60873				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			7.87000	111.64935	7.87000	111.62554				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	100.16018				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.94662				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	103.00929				0.00	0	
<b>Total CLN566 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 CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.18652				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>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.10802				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>	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.02264				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>	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.16413				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>	
CLN570 On 12/11/2025 Spot Bond			8.10000	109.96751	8.10000	109.94340				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>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.09908				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>	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.32344				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>	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.10858				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.01636				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	101.10485				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	100.49256				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	100.74931				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/05/2024 Spot Bond					0.00000	100.12690				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>	
CLN582 On 30/05/2022 Spot Bond					0.00000	99.84603				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>
CLN583 On 16/09/2025 Spot Bond					0.00000	101.17087				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>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.44646				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>	
CLN585 On 31/05/2022 Spot Bond					0.00000	99.85043				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>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.72034				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>	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.09513				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>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.92859				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.96362				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.14855				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>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.96279				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.57000	139.37396	3.57000	112.13299				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>	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.27135				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>	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.77979				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>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.27135				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>	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.15057				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>	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.70648				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.99569				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.96362				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.96362				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>	
CLN602 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>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.30785				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.18847				0.00	0	
<b>Total CLN604 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 CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.08945				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.68610				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.50958				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.94229				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.84254	9.32000	102.81680				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	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	100.35961				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.68136				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.11189				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	99.94450				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	101.15084				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	100.78078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.69211				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	101.06472				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	101.11802				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	100.31022				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	100.30914				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	100.28636				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.38195				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.05500	105.90522	6.05500	105.88777				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.98319				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	89.24570				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			11.63000	63.35015	11.63000	84.45767				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.94693				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			8.57000	103.41296	8.57000	103.38938				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.98327				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.94614				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.76803				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.13986				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.49789				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	99.94499				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	99.98335				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	99.98409				0.00	0	
<b>Total CLN638 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 CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.08700				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.98173				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	100.44901				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.94466				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	100.94499				0.00	200,000,000	200,000,000
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
CLN646 On 29/01/2022 Spot Bond					0.00000	100.31600				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	100.94668				0.00	900,000,000	900,000,000
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For CLN647</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
CLN648 On 19/08/2025 Spot Bond					0.00000	99.98335				0.00	900,000,000	900,000,000
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
CLN649 On 31/05/2026 Spot Bond					0.00000	101.18355				0.00	900,000,000	900,000,000
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
CLN650 On 19/08/2025 Spot Bond					0.00000	99.98335				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.98675				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.98335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.00000				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>	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	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>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.12897				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.78348				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.70338				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.96346				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>	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.00041				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.37700				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	108.94600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	132.05100				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>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.67103				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>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.84724				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.97980				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.46472				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.99447				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.30557				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.98147				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.06015				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			4.16843	139.21108	4.16843	113.01232				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			4.16843	139.21108	4.16843	113.01305				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	101.45667				0.00	0	
<b>Total CLN675 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 CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 19/08/2025 Spot Bond					0.00000	99.98106				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.97999				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 02/06/2021 Spot Bond					0.00000	102.03416				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>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.92794				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.56410				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	99.98071				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>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.02211				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>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.88618				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.91192				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	100.09642				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	101.05825				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.08867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.08845				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	100.95206				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	100.75275				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	100.95214				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	100.01974				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	91.42435				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	100.77425				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	91.08999				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.53457				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	81.95995				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.86651				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70( On 28/02/2023 Spot Bond					0.00000	101.06774				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>	
CLN70( On 11/11/2022 Spot Bond					0.00000	100.09772				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>	
CLN70( On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.56383			4,344,000,000,000.00	400,000,000	400,000,000	400,000,000
<b>Total CLN702 SPOT</b>									<b>4,344,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CLN702</b>									<b>4,344,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
CLN70( On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.00013			4,156,000,000,000.00	400,000,000	400,000,000	400,000,000
<b>Total CLN703 SPOT</b>									<b>4,156,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CLN703</b>									<b>4,156,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
CLN70( On 12/02/2025 Spot Bond					0.00000	100.62172				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>	
CLN70( On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.12104				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>	
CLN70( On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.50261			4,352,000,000,000.00	400,000,000	400,000,000	400,000,000
<b>Total CLN706 SPOT</b>									<b>4,352,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CLN706</b>									<b>4,352,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,000</b>
CLN70( On 19/08/2025 Spot Bond					0.00000	99.97945				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>	
CLN70( On 11/09/2026 Spot Bond					0.00000	101.01913				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>	
CLN70( On 26/08/2025 Spot Bond					0.00000	100.92940				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.57526				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	80.82503				0.00	0	
<b>Total CLN711 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 CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.90871				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>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.08200				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.93583				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.93583				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.93583				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.58791				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.58397				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>	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.91550				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.55908				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.88969				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.02803				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.61849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.85706				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.85706				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.85706				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.87314				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.87314				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.87314				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.18805				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.25799				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.91677				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					0.00000	100.14808				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN735 On 12/09/2022 Spot Bond					0.00000	100.10733				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.17500	107.97019	7.17500	107.94928				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	100.01507				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			7.39500	112.49090	7.39500	112.46846				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ07 On 23/03/2021 Spot Bond			5.17000	104.91446	5.17000	104.89967				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			9.02000	111.96821	9.02000	111.94108				0.00	0	440,000.00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000.00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>440,000.00</b>
COJG0 On 09/06/2024 Spot Bond			6.17500	113.79581	6.17500	113.77680				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			6.83000	107.89139	6.83000	107.87149				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			9.43000	107.80153	9.43000	107.77425			3,772,000,000.00	400,000,000	100,000.00	
<b>Total COT02 SPOT</b>									<b>3,772,000,000.00</b>	<b>400,000,000</b>	<b>100,000.00</b>	
<b>Total For COT02</b>									<b>3,772,000,000.00</b>	<b>400,000,000</b>	<b>100,000.00</b>	
COT03 On 05/06/2028 Spot Bond			9.52000	101.63810	9.52000	101.61214			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			9.19500	9.19500	9.19500	108.26180			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	99.92671			0.00	0		
<b>Total CS003 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 CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.95208				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	100.95942				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	101.75914				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	99.69212				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	100.36961				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.10380				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	100.92790				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	100.84766				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	101.09804				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.21070				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.94601				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	100.98044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			8.27000	8.27000	8.27000	109.49126			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.45053			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.94134			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			5.94500	102.52777	5.94500	102.51139			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			6.31000	106.68852	6.31000	106.67050		43,979,438,000.00	6,969,800	29,402,800	
<b>Total DV23 SPOT</b>								<b>43,979,438,000.00</b>	<b>6,969,800</b>	<b>29,402,800</b>	
<b>Total For DV23</b>								<b>43,979,438,000.00</b>	<b>6,969,800</b>	<b>29,402,800</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.29237	100.00000	27.23230			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.29237	100.00000	27.23230			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			5.86500	110.40123	5.86500	110.38360			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	100.02615	9.69000	100.00000			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02615	9.69000	100.00000			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.98000	95.42160	10.98000	95.39343			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	100.02722	10.10000	100.00000			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02722	10.10000	100.00000			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	99.84541			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.45784				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.03359				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.56940				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	97.56216				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	98.19325				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	96.46194				0.00	0	2,500,000,00
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	99.05210				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	99.86827				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	96.78478				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.29637				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.23514				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>	

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 31/01/2025 Spot Bond					0.00000	95.12744				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	100.24841				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	99.93705				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>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	99.93377				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			4.68000	104.56462	4.68000	104.55150				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			5.40000	108.68639	5.40000	108.67039				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			6.30500	114.34624	6.30500	114.32663				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			5.31000	104.12558	5.31000	104.11050				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.98000	92.50165	4.98000	92.48908				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.70746	2.25000	131.69933				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			4.11000	139.77327	4.13000	139.57877				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.14300	125.49479	4.14300	125.48059				0.00	0	
<b>Total EL29 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 EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.18500	121.45348	4.18500	121.43959				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.96000	105.60222	4.96000	105.58800				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.95000	94.49943	4.95000	94.48669				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	131.70746	2.25000	131.69933				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	143.48933				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	141.19976				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	108.76663				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	107.83881				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	108.23467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 28/07/2025 Spot Bond					0.00000	106.60276				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 19/08/2025 Spot Bond					0.00000	99.01081				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 22/04/2022 Spot Bond					0.00000	100.41924				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.86440				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			5.37500	105.05061	5.37500	105.03518				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			8.59000	106.96040	8.59000	106.93556				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			10.58000	10.58000	10.58000	98.22276				0.00	0	18,750.00
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,750.00</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>18,750.00</b>
EMM05 On 17/04/2029 Spot Bond			10.93000	10.93000	10.93000	102.75561				0.00	0	666,666.60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
EMM06 On 23/06/2025 Spot Bond			8.67000	107.22560	8.67000	104.77505				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			8.67000	8.67000	8.67000	106.23647				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			11.09500	11.09500	11.09500	79.98601				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.03000	10.03000	10.03000	104.04908				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			11.09500	11.09500	11.09500	98.25747				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	99.92486				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	101.15744				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	101.00215				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	101.03207				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	100.98248				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	100.95594				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	100.14832				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.20270				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.85685				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	100.12037				0.00	0	
<b>Total EPFC47 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 EPFC47</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.07174				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.10327				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.45988				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.08167				0.00	0	50,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
EQT00: On 30/10/2023 Spot Bond					0.00000	100.26292				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.01394				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.01320				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.01505				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.01334				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.01403				0.00	0	5,000,00
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.01302				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.01265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01472				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.70500	108.43112	5.70500	108.41427				0.00	0	106,700,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>106,700,00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>106,700,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.67617	10.00000	100.64903				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			7.78000	103.29672	7.78000	103.27506		65,544,162,888,000.00		8,424,699,600	4,814,197,30	
<b>Total ES26 SPOT</b>								<b>65,544,162,888,000.00</b>		<b>8,424,699,600</b>	<b>4,814,197,30</b>	
<b>Total For ES26</b>								<b>65,544,162,888,000.00</b>		<b>8,424,699,600</b>	<b>4,814,197,30</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.00577	7.85000	102.98398				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			11.04500	79.45756	10.98000	79.79573		93,506,188,014,000.00		8,465,929,200	27,279,384,30	
<b>Total ES33 SPOT</b>								<b>93,506,188,014,000.00</b>		<b>8,465,929,200</b>	<b>27,279,384,30</b>	
<b>Total For ES33</b>								<b>93,506,188,014,000.00</b>		<b>8,465,929,200</b>	<b>27,279,384,30</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.24479	7.50000	103.22379				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			11.55000	78.74638	11.55000	78.72209		23,283,910,650,000.00		2,015,923,000	3,567,172,20	
<b>Total ES42 SPOT</b>								<b>23,283,910,650,000.00</b>		<b>2,015,923,000</b>	<b>3,567,172,20</b>	
<b>Total For ES42</b>								<b>23,283,910,650,000.00</b>		<b>2,015,923,000</b>	<b>3,567,172,20</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.71180	8.50000	102.68831				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	100.42810				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	101.08190				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.01996				0.00	0	5,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.94407				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	99.37013				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	99.94503				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01361				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01561				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	100.30798				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	100.58831				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>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.47565				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			5.72500	5.72500	5.72500	103.31470				0.00	0	260,000,00
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.69376				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>	



Contract Details	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 FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.13912				0.00	2,400,000,000	1,000,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,000,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,000,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.66500	105.13581	6.66500	105.11679				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.05523				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	103.46061				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	105.23715				0.00	0	820,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.54750				0.00	0	400,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.08503				0.00	0	55,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.41472				0.00	2,376,000,000	11,392,700,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>2,376,000,000</b>	<b>11,392,700,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>2,376,000,000</b>	<b>11,392,700,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.27582				0.00	0	6,275,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,275,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>6,275,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.37000	109.80558	8.37000	109.78084				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.82826				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB122 On 31/01/2022 Spot Bond			1.16500	169.88945	1.16500	169.88402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			2.25000	2.25000	2.25000	312.48272			1,350,000,000,000.00	600,000,000	300,000,00
<b>Total FRBI23 SPOT</b>									<b>1,350,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For FRBI23</b>									<b>1,350,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.41500	2.41500	2.41500	148.65152			997,395,000,000.00	413,000,000	206,500,00
<b>Total FRBI25 SPOT</b>									<b>997,395,000,000.00</b>	<b>413,000,000</b>	<b>206,500,00</b>
<b>Total For FRBI25</b>									<b>997,395,000,000.00</b>	<b>413,000,000</b>	<b>206,500,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.92000	192.50415	3.92000	192.48361			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			4.40500	4.40500	4.40500	100.88415			0.00	0	
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	212.71505			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			5.80000	81.91416	5.80000	81.90130			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			5.20000	89.86589	5.20000	89.85314			0.00	0	
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730			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			5.70000	5.70000	5.70000	80.84170			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			3.75000	3.75000	3.75000	141.38713			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.10539				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			2.22000	168.22563	2.22000	168.21538				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			3.08000	166.88777	3.08000	166.87369				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	100.02791				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.01872				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	102.31199				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	101.73874				0.00	0	
<b>Total FRC265 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 FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.11847				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	100.32105				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	100.49255				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 04/03/2021 Spot Bond					0.00000	101.05366				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	99.94450				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	101.03257				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	110.85804				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.14581				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.96064				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>	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.88069				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.89908				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>	
FRC29 On 20/06/2022 Spot Bond					0.00000	102.35661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.43167				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.42325				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01654				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01736				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.19322				0.00	0	100,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	101.62040				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.69331				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	101.46772				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	100.18703				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	101.11531				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	102.21461				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.87974				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.01319				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>	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.99000				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>	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.93000				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.11289				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>	
FRC314 On 23/02/2021 Spot Bond					0.00000	111.98000				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.72329				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.08362				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.32534				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.52283				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.11272				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.13854				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.02429				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.65745				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.45519				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.68562				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.16254				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.14805				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.49856				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.91749				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.33649				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 13/09/2021 Spot Bond					0.00000	106.79895				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.49594				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 09/06/2021 Spot Bond					0.00000	101.08726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.65831				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	100.57779				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	101.31838				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	100.01243				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	100.91992				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	100.53548				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.22150				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.19608				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.34113				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>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.36710				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.34813				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2021 Spot Bond					0.00000	100.31575				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	101.31464				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	100.85470				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	100.35353				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	100.77284				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	100.35407				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	100.34582				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.24815				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					0.00000	100.11908				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.14579				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			2.86000	2.86000	2.86000	167.21535				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			2.80000	2.80000	2.80000	167.30871				0.00	0	
<b>Total FRC69 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 FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.33985				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			4.60000	96.44715	4.60000	97.63911				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			4.88000	105.63617	4.88000	105.62211				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	100.66904				0.00	1,000,000,000	500,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.19770				0.00	0	950,000,00
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.86655				0.00	14,028,000,000	4,107,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>14,028,000,000</b>	<b>4,107,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>14,028,000,000</b>	<b>4,107,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.32063				0.00	1,200,000,000	600,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64340				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	103.56688				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.08881				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	103.44955				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	100.58507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.38800	4.38800	4.38800	93.56265				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			4.80000	4.80000	4.80000	106.74108				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	99.77204				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	100.32770				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			4.94000	104.80623	4.94000	104.79210				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.00000	207.53339	5.00000	207.50521				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.08000	102.89987	5.08000	102.88561				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	206.89047				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.30000	143.80205	3.30000	143.78905				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.58338	3.70500	123.57086				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.88000	105.63617	4.88000	105.62211				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12( On 07/12/2033 Spot Bond			5.15000	204.48202	5.15000	204.45344				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>	
FRS12( On 07/12/2033 Spot Bond			5.20000	203.47699	5.20000	203.44831				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2025 Spot Bond			2.83000	182.51030	2.83000	146.34813				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.23000	202.87686	5.23000	202.84808				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.08000	102.89987	5.08000	102.88561				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			4.67000	183.63350	4.67000	183.61021				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.83000	93.37055	5.83000	93.35573				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			4.56000	184.90466	4.56000	184.88174				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/03/2028 Spot Bond			4.62000	184.21006	4.62000	184.18693				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 07/12/2033 Spot Bond			5.74000	192.99675	5.74000	192.96675				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			5.78000	93.97166	5.78000	93.95687				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	102.88561				0.00	0	
<b>Total FRS135 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 FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.06000	103.16964	5.06000	103.15540				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			4.43000	186.42001	4.43000	186.39754				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			5.51000	197.37818	5.51000	197.34870				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			4.56000	184.90466	4.56000	184.88174				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			4.56000	184.90466	4.56000	184.88174				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			4.85000	181.57504	4.85000	181.55113				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			3.60000	142.19661	3.60000	142.18259				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.69620	1.92000	168.68731				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			4.91000	180.89480	4.91000	180.87068				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			4.95000	180.44294	4.95000	180.41869				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			3.57000	142.35622	3.57000	142.34230				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			4.42500	186.47857	4.42500	186.45613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.96000	4.96000	4.96000	180.30589				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>	
FRS161 On 06/06/2025 Spot Bond					0.00000	15.32111				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>	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.86982				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.45815				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.50447				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>	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS175 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	100.95518				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS181 On 27/09/2025 Spot Bond					0.00000	100.86870				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	148.69272				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	167.29735				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	159.18215				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	158.64736				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	127.60275				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.15503				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	100.17967				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	100.20609				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.09508				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.22609				0.00	0	5,000,00
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
FRS202 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>	
FRS205 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>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.54646				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	123.43963				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	118.96553				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	100.79121				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	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.22381				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>	
FRS22 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>	
FRS22 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>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.91992				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>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.53197				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS229 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>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.01846				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.84603				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>	
FRS236 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>	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	

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 13/10/2023 Spot Bond					0.00000	111.29717				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	106.26306				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	100.59398				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	101.44185				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	101.76521				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	101.76773				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/12/2021 Spot Bond					0.00000	100.46098				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>	
FRS24( On 19/01/2024 Spot Bond					0.00000	100.75389				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.10688				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.10448				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.79000	316.24378	1.79000	316.22828				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.79000	1.79000	1.79000	316.22828				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.89741	1.16000	169.89198				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.89741	1.16000	169.89198				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21429				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.78000	98.65656	4.78000	98.64368				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			4.52000	69.51417	4.52000	103.80999				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			2.72000	2.72000	2.72000	146.95464				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			3.00000	3.00000	3.00000	145.41648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.85000	2.85000	2.85000	307.67924				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			4.91500	4.91500	4.91500	105.19686				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			5.62000	119.43495	5.62000	119.41676				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			5.97000	115.17436	5.97000	115.15564				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			6.67000	116.73691	6.67000	116.71588			24,122,722,000.00		3,616,600	44,092,100
<b>Total FRX26 SPOT</b>									<b>24,122,722,000.00</b>		<b>3,616,600</b>	<b>44,092,100</b>
<b>Total For FRX26</b>									<b>24,122,722,000.00</b>		<b>3,616,600</b>	<b>44,092,100</b>
FRX27 On 07/03/2027 Spot Bond			6.91000	120.62220	6.91000	120.59957				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			7.18000	117.37037	7.18000	117.34750				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.01000	111.46765	8.01000	111.44347				0.00	0	740,000,000
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
FRX31 On 21/02/2031 Spot Bond			8.49000	106.66839	8.49000	106.64429				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			8.20500	120.75272	8.20500	120.72605				0.00	0	550,000,000
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.46500	81.24303	10.46500	81.22027				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.50907				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.76369				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	99.94851				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.95419				0.00	0	
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.95117				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.94934				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.94880				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	101.43774				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.72984				0.00	0	1,600,000,00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.07001				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	99.24590				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	101.03822				0.00	0	
<b>Total GH5A31 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 GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.11083				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	101.60676				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			4.00500	107.94692	4.00500	107.93516				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	100.40846				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	100.04434				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	101.35865				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	100.58472				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			5.87500	113.84466	5.87500	113.82655				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.98525				0.00	0	1,569,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,569,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>1,569,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.54061				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			8.32000	107.65522	8.32000	107.63111				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	100.44215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.54800				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	99.79440				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	101.34523				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	101.91390				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	99.35659				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	100.89822				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	100.93642				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.49496				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	99.85640				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	97.96295				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	97.52045				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.89122				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	97.83755				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.71225				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	100.25045				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	98.62472				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	100.11647				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	99.94592				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	100.88886				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.84326				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	101.77006				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	100.73601				0.00	0	40,000,00
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	100.81528				0.00	0	
<b>Total H10T3 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 H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.28740				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	100.64792				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	101.09731				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	100.17365				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	98.78980				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.07410				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	100.50777				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	101.24260				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.09400				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	101.06616				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	100.76165				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	100.71483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.70153				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			2.39000	311.37400	2.39000	311.35369				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			2.74000	2.74000	2.74000	315.68021				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			9.53000	104.90453	9.53000	104.87800				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.93000	75.84929	4.93000	96.02625				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			11.04000	88.08217	11.04000	88.05602		96,048,000,000,000.00		8,700,000,000	4,350,000,000	
<b>Total HWAY34 SPOT</b>								<b>16,048,000,000,000.00</b>		<b>8,700,000,000</b>	<b>4,350,000,000</b>	
<b>Total For HWAY34</b>								<b>16,048,000,000,000.00</b>		<b>8,700,000,000</b>	<b>4,350,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.65387	100.00000	9.63226				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.10000	87.30681	11.10000	87.28076		111,444,000,000,000.00		10,040,000,000	5,020,000,000	
<b>Total HWAY35 SPOT</b>								<b>11,444,000,000,000.00</b>		<b>10,040,000,000</b>	<b>5,020,000,000</b>	
<b>Total For HWAY35</b>								<b>11,444,000,000,000.00</b>		<b>10,040,000,000</b>	<b>5,020,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.65295	100.00000	9.63134				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	100.64815				0.00	40,000,000,000	25,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>25,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.45314				0.00	40,000,000,000	10,000,000,000
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>10,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	99.85495				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			2.14000	150.20975	2.15000	150.14425			662,729,297,464,000.00	309,686,587,600	319,765,663,000	
<b>Total I2025 SPOT</b>									<b>2,729,297,464,000.00</b>	<b>309,686,587,600</b>	<b>319,765,663,000</b>	
<b>Total For I2025</b>									<b>2,729,297,464,000.00</b>	<b>309,686,587,600</b>	<b>319,765,663,000</b>	
I2029 On 31/03/2029 Spot Bond			3.53500	107.50885	3.53500	107.49851			698,251,545,236,000.00	197,525,189,600	248,702,094,900	
<b>Total I2029 SPOT</b>									<b>8,251,545,236,000.00</b>	<b>197,525,189,600</b>	<b>248,702,094,900</b>	
<b>Total For I2029</b>									<b>8,251,545,236,000.00</b>	<b>197,525,189,600</b>	<b>248,702,094,900</b>	
I2033 On 28/02/2033 Spot Bond			4.10000	101.58786	4.10000	101.57646			507,101,962,140,000.00	123,683,405,400	148,815,745,700	
<b>Total I2033 SPOT</b>									<b>7,101,962,140,000.00</b>	<b>123,683,405,400</b>	<b>148,815,745,700</b>	
<b>Total For I2033</b>									<b>7,101,962,140,000.00</b>	<b>123,683,405,400</b>	<b>148,815,745,700</b>	
I2038 On 31/01/2038 Spot Bond			4.18000	115.92312	4.18000	115.90989			317,872,274,984,000.00	76,045,998,800	382,317,886,600	
<b>Total I2038 SPOT</b>									<b>17,872,274,984,000.00</b>	<b>76,045,998,800</b>	<b>382,317,886,600</b>	
<b>Total For I2038</b>									<b>17,872,274,984,000.00</b>	<b>76,045,998,800</b>	<b>382,317,886,600</b>	
I2046 On 31/03/2046 Spot Bond			4.28000	104.84679	4.28000	104.83459			324,619,267,296,000.00	75,845,623,200	647,865,154,500	
<b>Total I2046 SPOT</b>									<b>24,619,267,296,000.00</b>	<b>75,845,623,200</b>	<b>647,865,154,500</b>	
<b>Total For I2046</b>									<b>24,619,267,296,000.00</b>	<b>75,845,623,200</b>	<b>647,865,154,500</b>	
I2050 On 31/12/2050 Spot Bond			4.21000	107.65233	4.20000	107.84313			343,880,668,490,000.00	81,681,869,000	378,788,623,900	
<b>Total I2050 SPOT</b>									<b>13,880,668,490,000.00</b>	<b>81,681,869,000</b>	<b>378,788,623,900</b>	
<b>Total For I2050</b>									<b>13,880,668,490,000.00</b>	<b>81,681,869,000</b>	<b>378,788,623,900</b>	
IBL101 On 24/05/2022 Spot Bond			5.71000	5.71000	5.71000	106.18320			0.00	0		
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.00972			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			2.51000	310.41120	2.51000	310.38993			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	101.69306			0.00	0		
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>		
IBL113 On 21/05/2021 Spot Bond					0.00000	99.95048			0.00	0		
<b>Total IBL113 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 IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09309				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.94797				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.02577				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	100.61202				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01151				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	100.53580				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	101.17541				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	100.51137				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.09101				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	100.79554				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	100.42959				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.94440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.94824				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.07669				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	100.01397				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.95069				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.95094				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	100.86374				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.89589				0.00	3,800,000,000	1,000,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,000,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.70643				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.91948				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.91568				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	102.23769				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	99.98803				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	100.37124				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	100.34676				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	100.35811				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.12529				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.08446				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.04980				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	169.70090				0.00	0	200,000,00
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IBL60 On 17/02/2024 Spot Bond			6.35500	110.53986	6.35500	110.52076				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.45472				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			1.56000	169.26356	1.56000	169.25630				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			4.78500	111.14237	4.78500	111.12786				0.00	0	
<b>Total IBL78 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 IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.12826				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			4.59500	103.98187	4.59500	103.96893				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	84.35912	100.00000	84.17413				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.86775				0.00	0	5,000,00
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.55926				0.00	0	100,000,00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.90821				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			7.57000	108.64792	7.57000	108.62563				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			9.48000	113.90060	9.48000	114.23585				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.06209				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.14000	114.32028	8.14000	114.29522				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	100.31755				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.22941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.08372				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	98.79336				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	98.44829				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	100.14936				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	100.89283				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	99.29908				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.84521				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	99.21962				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.41491				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.94805				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 10/12/2024 Spot Bond			7.02000	107.27446	7.02000	107.25412				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.02000	107.27446	7.02000	107.25412				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC02 On 14/04/2021 Spot Bond			5.45000	103.54759	5.45000	103.53226				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	101.20775				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	100.97509				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	101.71386				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	95.51909				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	100.97192				0.00	40,000,000	20,000,00
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	104.50253				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	100.63414				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.95978				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	100.85708				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	100.87289				0.00	0	
<b>Total IPF19 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 IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.52928				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	100.98264				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	100.19543				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.50509				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	100.13489				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	100.13712				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	100.75566				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.08014				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	100.68474				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	100.97392				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					0.00000	100.11485				0.00	0	
<b>Total IPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC33</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.14346	2.75000	100.13590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.32000	176.32422	5.32000	176.29877				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	104.22512				0.00	0	400,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.57783				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	101.23819				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.97809				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	102.81678				0.00	0	420,000,00
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
IV041 On 29/09/2021 Spot Bond			7.72500	107.17246	7.72500	107.15002				0.00	0	4,000,000,00
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
IV042 On 18/11/2021 Spot Bond					0.00000	101.78345				0.00	0	80,000,00
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IV043 On 21/11/2021 Spot Bond			7.73000	7.73000	7.73000	106.47404				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	100.36855				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			2.16000	168.31959	2.16000	168.30961				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	103.04676				0.00	0	3,370,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,370,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>3,370,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.71247				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			5.22000	177.42661	5.22000	177.40149				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	100.75648				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			10.89500	100.04622	10.89500	100.01768				0.00	0	
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.21000	105.70838	6.21000	105.69063				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	100.84077				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	100.86159				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	100.84771				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	100.21551				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			5.86000	103.40744	5.86000	103.39107				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	101.06365				0.00	0	
<b>Total IVC114 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 IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.03369				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	100.48956				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	100.31441				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	101.28219				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	99.67736				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.11383				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	101.65297				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	101.70339				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	100.83949				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	101.50036				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	101.45166				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	101.31720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.38589				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	100.72027				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.97704				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	100.92638				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	100.75316				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	99.98639				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	100.53057				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	101.08213				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	100.72271				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.62414				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	99.54625				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	99.54624				0.00	0	
<b>Total IVC180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC180</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09807				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.09108				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.06250				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	100.91968				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	100.70429				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	101.20496	7.40000	101.18475				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	99.84747				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	101.28818				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	100.01456				0.00	0	
<b>Total IVC189 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 IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.96313				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>	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.96754				0.00	0	
<b>Total IVZ029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ029</b>										<b>0.00</b>	<b>0</b>	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				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	99.89190				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	99.81637				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			3.95000	3.95000	3.95000	99.74095				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	99.65721				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	99.58013				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	99.50317				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			4.05000	4.05000	4.05000	99.42632				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	99.26409				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.18667				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	99.10937				0.00	0	
<b>Total IVZ040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ040</b>										<b>0.00</b>	<b>0</b>	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
<b>Total IVZ041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ041</b>										<b>0.00</b>	<b>0</b>	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.95514		41,000,000,000,000.00		10,000,000,000	10,000,000,00	
<b>Total IVZ042 SPOT</b>								<b>11,000,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,000,000,00</b>	
<b>Total For IVZ042</b>								<b>11,000,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,000,000,00</b>	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.87821		123,000,000,000,000.00		30,000,000,000	30,000,000,00	
<b>Total IVZ043 SPOT</b>								<b>123,000,000,000,000.00</b>		<b>30,000,000,000</b>	<b>30,000,000,00</b>	
<b>Total For IVZ043</b>								<b>123,000,000,000,000.00</b>		<b>30,000,000,000</b>	<b>30,000,000,00</b>	
IVZ044 On 03/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ044</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.12104				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	100.88681				0.00	0	1,500,000,00
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
KAP007 On 26/10/2021 Spot Bond			6.44500	105.72343	6.44500	105.70501				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	99.94219				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	97.88657				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	100.44056				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	96.65670				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	99.94816				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	100.48130				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	100.37881				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.11000	131.53209	8.11000	131.50320				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	97.02448				0.00	0	79,200,00
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,200,00</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>79,200,00</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	94.89954				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			6.67500	106.34443	6.67500	106.32524				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	95.33154				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			8.69500	108.59372	8.69500	108.56832				0.00	0	
<b>Total LBK24 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 LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.05637				0.00	0	2,940,000,00
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,940,000,00</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>2,940,000,00</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	95.40318				0.00	0	24,238,760,50
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,238,760,50</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>24,238,760,50</b>
LBK28 On 15/05/2028 Spot Bond			11.60000	97.78849	11.60000	97.75803			169,245,902,400,000.00	14,590,164,000	11,100,000,00	
<b>Total LBK28 SPOT</b>									<b>169,245,902,400,000.00</b>	<b>14,590,164,000</b>	<b>11,100,000,00</b>	
<b>Total For LBK28</b>									<b>169,245,902,400,000.00</b>	<b>14,590,164,000</b>	<b>11,100,000,00</b>	
LBK29 On 07/06/2023 Spot Bond			9.74500	101.88676	9.74500	101.86013			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	96.56543			0.00	0	3,595,200,00	
<b>Total LBK30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,595,200,00</b>	
<b>Total For LBK30</b>									<b>0.00</b>	<b>0</b>	<b>3,595,200,00</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.90197			0.00	7,485,600,100	7,425,600,10	
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>7,485,600,100</b>	<b>7,425,600,10</b>	
<b>Total For LBK31</b>									<b>0.00</b>	<b>7,485,600,100</b>	<b>7,425,600,10</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.15591			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	100.66425			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	95.05667			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	94.60492			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	84.47442			0.00	0		
<b>Total LBK38 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For LBK38</b>									<b>0.00</b>	<b>0</b>		
LGL05 On 12/12/2021 Spot Bond					0.00000	102.10370			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.24500	109.86075	6.24500	109.84218			31,225,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total LGL06 SPOT</b>									<b>1,225,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For LGL06</b>									<b>1,225,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.94722			0.00	0	0	
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.86298			0.00	1,200,000,000	600,000,000	
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
<b>Total For LGL08</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.97020			0.00	0	0	
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.91808			0.00	0	0	
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.18022			0.00	0	0	
<b>Total LGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.04833			0.00	0	0	
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.35953			0.00	0	0	
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.86177			0.00	0	0	
<b>Total LOM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.85810			0.00	0	0	
<b>Total LOM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.44933			0.00	0	0	
<b>Total LRFA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFA3</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
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.94556				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	99.94395				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	99.81262				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	100.09639				0.00	0	
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.29853				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.14877				0.00	500,000,000	3,000,000,000
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>3,000,000,000</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>500,000,000</b>	<b>3,000,000,000</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	101.16902				0.00	0	1,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MBF06 On 16/09/2021 Spot Bond					0.00000	100.93292				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	100.01071				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	100.01167				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	101.13645				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 23/02/2021 Spot Bond					0.00000	99.94330				0.00	0	
<b>Total MBP039 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 MBP039</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.93652				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	100.48363				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	100.41416				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	100.29836				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	100.67772				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.81309				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.24599				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.90131				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	100.67773				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	100.69191				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36029				0.00	0	10,000,000.00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.97022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.02000	104.65826	5.02000	104.64391				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.05000	7.05000	7.05000	116.28117				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			5.49500	107.73761	5.49500	107.72148			11,539,500,000,000.00	2,100,000,000	1,050,000,000	
<b>Total MMIG05 SPOT</b>									<b>11,539,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For MMIG05</b>									<b>11,539,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.08859				0.00	0	185,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>185,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>185,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.44242				0.00	0	80,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.09256				0.00	0	50,000,000
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
MML02 On 10/12/2026 Spot Bond			7.67000	109.26765	7.67000	109.24505				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>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.03510				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			7.92000	100.17941	7.92000	103.20209				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.56880				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	100.43696				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	99.57676				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	100.94845				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	101.55576				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	99.02908				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	100.11611				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	100.12040				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	99.21976				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.72970				0.00	200,000,000	100,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	98.30466				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.05205				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.87190				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.29751				0.00	0	
<b>Total MTN21 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 MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.34044				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			7.62000	103.10750	7.62000	103.08620				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.36745				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.11109				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.94172				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.94284				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.94284				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>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.93853				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	101.66641				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	101.46222				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	100.93596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.20910				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	101.64280				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	100.81218				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	101.04858				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	101.24939				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	101.43394				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			5.71500	106.25699	5.71500	106.24046				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			6.29500	108.92027	6.29500	108.90163				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			8.55000	108.91179	8.55000	108.88661				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	100.40738				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	100.42356				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.28371				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	100.40041				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	100.32856				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			5.59500	104.24258	5.59500	104.22667				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	103.94207	9.38000	103.91556				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			5.86000	114.85736	5.86000	114.83904				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			4.74500	102.95854	4.74500	102.94537				0.00	0	
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			5.16000	103.61079	5.16000	103.59621				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			5.67000	113.44729	5.67000	113.42977				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			6.44000	118.49260	6.44000	118.47197			15,713,600,000,000.00	2,440,000,000	1,220,000,000	
<b>Total NBK17A SPOT</b>									<b>15,713,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>									<b>15,713,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
NBK19 On 01/06/2022 Spot Bond			5.69000	106.91345	5.69000	106.89697				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			6.43000	119.61910	6.43000	119.59831				0.00	0	
<b>Total NBK20A 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 NBK20A</b>									<b>0.00</b>	<b>0</b>	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.82307			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>	
NBK21I On 21/07/2027 Spot Bond			7.47000	116.72373	7.47000	116.70008			0.00	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	
NBK22I On 19/11/2022 Spot Bond			4.78500	111.29632	4.78500	111.28178			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>	
NBK23I On 19/11/2025 Spot Bond			6.15500	121.09611	6.15500	121.07583			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>	
NBK24I On 19/11/2027 Spot Bond			7.19500	122.46888	7.19500	122.44497		14,390,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>								<b>14,390,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>								<b>14,390,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.10243			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>	
NBK25I On 17/02/2023 Spot Bond			5.27000	5.27000	5.27000	110.12146			0.00	0	260,000,000
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.22574			0.00	0	987,530,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>987,530,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>987,530,000</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	28.14028	100.00000	28.07731			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	103.41033			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			7.38000	119.17864	7.38000	119.15478			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>	
NBK28I On 02/08/2023 Spot Bond			5.19000	111.43370	5.19000	111.41793			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			6.54000	118.44864	6.54000	118.42758				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.83500	110.20858	5.83500	110.19136				0.00	0	900,000,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
NBK30 On 18/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.32000	112.86149	5.32000	112.84512				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.67674				0.00	0	18,690,000,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,690,000,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>18,690,000,00</b>
NBK34 On 10/05/2021 Spot Bond					0.00000	100.23236				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.85949				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.66975				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.72118				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			9.34500	9.34500	9.34500	71.91442				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.55110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.37704				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.68319				0.00	0	5,400,000.00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000.00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000.00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.03158				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.06234				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	102.50927				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	100.20867				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.50454				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	101.36395				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.40196				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	100.50155				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	99.69029				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	99.94524				0.00	0	
<b>Total NBK54B 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 NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.66015				0.00	8,000,000,000	6,500,000,00
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>6,500,000,00</b>
<b>Total For NBK55</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>6,500,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.23430				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>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.33156				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>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.59886				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>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.43228				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>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.54439				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.07256				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92001				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			8.51500	110.16696	8.51500	110.14159				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	100.91197				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.55000	109.54745	8.55000	109.52212				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	100.92001				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	100.93277				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	100.94885				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	101.28152				0.00	0	5,000,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.11309				0.00	0	1,780,000,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,780,000,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>1,780,000,00</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.44641				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	102.62864				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.42844				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	103.70282				0.00	200,000,000	8,510,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>8,510,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>8,510,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.82665				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	102.89603				0.00	200,000,000	5,180,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>5,180,000,00</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 NGL04</b>										0.00	200,000,000	5,180,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.09408				0.00	0	
<b>Total NGL05 SPOT</b>										0.00	0	
<b>Total For NGL05</b>										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.41801				0.00	0	
<b>Total NGL06 SPOT</b>										0.00	0	
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.35141				0.00	0	
<b>Total NGL07 SPOT</b>										0.00	0	
<b>Total For NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.59750				0.00	0	5,000,00
<b>Total NGL08 SPOT</b>										0.00	0	5,000,00
<b>Total For NGL08</b>										0.00	0	5,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.17690				0.00	0	
<b>Total NGLT1A SPOT</b>										0.00	0	
<b>Total For NGLT1A</b>										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.34829				0.00	0	4,664,90
<b>Total NGLT1B SPOT</b>										0.00	0	4,664,90
<b>Total For NGLT1B</b>										0.00	0	4,664,90
NGT10 On 25/03/2024 Spot Bond					0.00000	103.72514				0.00	1,700,000,000	1,850,000,00
<b>Total NGT103 SPOT</b>										0.00	1,700,000,000	1,850,000,00
<b>Total For NGT103</b>										0.00	1,700,000,000	1,850,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.59560				0.00	40,000,000	24,700,00
<b>Total NGT104 SPOT</b>										0.00	40,000,000	24,700,00
<b>Total For NGT104</b>										0.00	40,000,000	24,700,00
NGT10 On 22/05/2025 Spot Bond					0.00000	99.91767				0.00	1,900,000,000	950,000,00
<b>Total NGT105 SPOT</b>										0.00	1,900,000,000	950,000,00
<b>Total For NGT105</b>										0.00	1,900,000,000	950,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	100.30956				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	99.97852				0.00	0	
<b>Total NGT107 SPOT</b>										0.00	0	
<b>Total For NGT107</b>										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.60770	13.50000	103.57053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.47895				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	100.63638				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	100.47243				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	99.88440				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	101.33388				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.08364				0.00	0	150,000,0€
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.25270				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.15343				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.86775				0.00	0	
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.82380				0.00	100,000,000	750,000,0€
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,0€</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,0€</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	99.85980				0.00	400,000,000	200,000,0€
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,0€</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,0€</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
NHM02 On 25/11/2023 Spot Bond					0.00000	99.86443				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			5.20000	5.20000	5.20000	203.44831				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	192.36211				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			2.90500	2.90500	2.90500	145.93627				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			3.83500	3.83500	3.83500	105.16400				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	104.92988				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			3.01000	3.01000	3.01000	145.36190				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			3.40000	3.40000	3.40000	143.25124				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			3.57500	3.57500	3.57500	196.72997				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			3.72000	194.95207	3.72000	194.93232				0.00	0	
<b>Total NILB15 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 NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.04500	103.37252	5.04500	103.35831				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	100.74458				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	102.88783				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.11360				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	97.52421				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	131.57673				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.72338				0.00	0	5,000,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.84974				0.00	0	5,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</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	99.92832				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	100.88370				0.00	3,800,000,000	1,000,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,000,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,000,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.63688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	124.69322				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	102.02627				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.94171				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	101.96880				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	138.57056				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02469				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	138.36943				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	138.27383				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	100.99562				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	129.02001				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	101.02129				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	103.31568				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	101.32319				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	100.03371				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	101.04970				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	99.76259				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	106.12000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	104.33000				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	107.86000				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	106.65000				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	105.94743				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	100.18943				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	100.18849				0.00	0	
<b>Total NNF019 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 NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	106.08127				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	100.15514				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	100.00002				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	100.85882				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	100.45329				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					0.00000	100.12856				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	106.08127				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	126.43831				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	107.50719				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	99.95737				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	84.25439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.94352				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.94348				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	99.94713				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95408				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	110.66622				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93919				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.94180				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	99.94916				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	112.71358				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.94751				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			6.36500	113.04111	6.36500	113.02154				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			2.64000	196.89896	2.64000	196.88477				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			8.79000	121.89474	8.79000	121.86594				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	14.83259	100.00000	14.79958				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	101.26604				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04242				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	100.77919				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.31932				0.00	60,000,000	230,000,000
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>230,000,000</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>60,000,000</b>	<b>230,000,000</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.38112				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	100.90370				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	100.91625				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	100.79098				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>	

Contract Details	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 NTC30</b>									<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.04357			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	100.93133			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	99.54374			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			5.54500	109.28022	5.54500	109.26370		16,635,000,000,000.00	3,000,000,000	1,500,000,00	
<b>Total OML06 SPOT</b>								<b>16,635,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>	
<b>Total For OML06</b>								<b>16,635,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>	
OML07 On 19/03/2025 Spot Bond			6.73000	119.46768	6.73000	119.44583		20,593,800,000,000.00	3,060,000,000	1,530,000,00	
<b>Total OML07 SPOT</b>								<b>20,593,800,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>	
<b>Total For OML07</b>								<b>20,593,800,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>	
OML09 On 14/09/2022 Spot Bond			5.74500	112.35360	5.74500	112.33602		11,490,000,000,000.00	2,000,000,000	1,000,000,00	
<b>Total OML09 SPOT</b>								<b>11,490,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>	
<b>Total For OML09</b>								<b>11,490,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>	
OML10 On 14/09/2025 Spot Bond			7.05500	121.45560	7.05500	121.43233		12,840,100,000,000.00	1,820,000,000	910,000,00	
<b>Total OML10 SPOT</b>								<b>12,840,100,000,000.00</b>	<b>1,820,000,000</b>	<b>910,000,00</b>	
<b>Total For OML10</b>								<b>12,840,100,000,000.00</b>	<b>1,820,000,000</b>	<b>910,000,00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	99.57520		0.00	0	0	
<b>Total OML11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	100.21542		0.00	0	300,000,00	
<b>Total OML12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>300,000,00</b>	
<b>Total For OML12</b>								<b>0.00</b>	<b>0</b>	<b>300,000,00</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.99389		0.00	0	0	
<b>Total PEP01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PEP01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.02253		0.00	0	0	
<b>Total PEP02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PEP02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.88606		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 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	100.59992				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	100.14840				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	99.89038				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.94392				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.93638				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.93530				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.93422				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			6.88500	118.84442	6.77000	119.42660			865,003,179,373,500.00	3,611,474,681,100	3,347,623,201,500	
<b>Total R186 SPOT</b>									<b>5,003,179,373,500.00</b>	<b>611,474,681,100</b>	<b>347,623,201,500</b>	
<b>Total For R186</b>									<b>5,003,179,373,500.00</b>	<b>611,474,681,100</b>	<b>347,623,201,500</b>	
R197 On 07/12/2023 Spot Bond			1.52100	318.45759	1.44000	319.11539			168,079,301,418,600.00	110,505,786,600	154,025,423,900	
<b>Total R197 SPOT</b>									<b>8,079,301,418,600.00</b>	<b>110,505,786,600</b>	<b>154,025,423,900</b>	
<b>Total For R197</b>									<b>8,079,301,418,600.00</b>	<b>110,505,786,600</b>	<b>154,025,423,900</b>	
R202 On 07/12/2033 Spot Bond			4.02500	228.76571	4.20000	224.74317			453,545,303,575,000.00	112,682,063,000	248,776,197,200	
<b>Total R202 SPOT</b>									<b>3,545,303,575,000.00</b>	<b>112,682,063,000</b>	<b>248,776,197,200</b>	
<b>Total For R202</b>									<b>3,545,303,575,000.00</b>	<b>112,682,063,000</b>	<b>248,776,197,200</b>	
R203 On 28/02/2023 Spot Bond			4.75500	105.52685	4.69500	105.63208			383,619,413,175,000.00	711,591,885,000	517,386,106,400	
<b>Total R203 SPOT</b>									<b>3,619,413,175,000.00</b>	<b>711,591,885,000</b>	<b>517,386,106,400</b>	
<b>Total For R203</b>									<b>3,619,413,175,000.00</b>	<b>711,591,885,000</b>	<b>517,386,106,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			8.53000	97.14136	8.53000	97.11895			786,738,544,397,000.00	2,671,364,424,900	1,403,261,783,10
<b>Total R2030 SPOT</b>									<b>16,738,544,397,000.00</b>	<b>671,364,424,900</b>	<b>403,261,783,10</b>
<b>Total For R2030</b>									<b>16,738,544,397,000.00</b>	<b>671,364,424,900</b>	<b>403,261,783,10</b>
R2032 On 31/03/2032 Spot Bond			9.34500	95.73244	9.34500	95.70843			088,626,106,605,500.00	1,721,629,331,900	1,039,362,169,70
<b>Total R2032 SPOT</b>									<b>18,626,106,605,500.00</b>	<b>721,629,331,900</b>	<b>1,039,362,169,70</b>
<b>Total For R2032</b>									<b>18,626,106,605,500.00</b>	<b>721,629,331,900</b>	<b>1,039,362,169,70</b>
R2035 On 28/02/2035 Spot Bond			10.06500	90.94453	10.06500	90.91987			189,817,568,142,500.00	3,396,901,894,500	1,934,607,277,90
<b>Total R2035 SPOT</b>									<b>19,817,568,142,500.00</b>	<b>396,901,894,500</b>	<b>1,934,607,277,90</b>
<b>Total For R2035</b>									<b>19,817,568,142,500.00</b>	<b>396,901,894,500</b>	<b>1,934,607,277,90</b>
R2037 On 31/01/2037 Spot Bond			10.31500	86.37887	10.31500	86.35487			433,404,765,035,500.00	817,586,501,700	1,498,099,215,80
<b>Total R2037 SPOT</b>									<b>13,404,765,035,500.00</b>	<b>817,586,501,700</b>	<b>498,099,215,80</b>
<b>Total For R2037</b>									<b>13,404,765,035,500.00</b>	<b>817,586,501,700</b>	<b>498,099,215,80</b>
R2040 On 31/01/2040 Spot Bond			10.49000	88.30448	10.49000	88.27955			740,209,175,515,000.00	1,881,812,123,500	1,543,238,904,90
<b>Total R2040 SPOT</b>									<b>10,209,175,515,000.00</b>	<b>881,812,123,500</b>	<b>543,238,904,90</b>
<b>Total For R2040</b>									<b>10,209,175,515,000.00</b>	<b>881,812,123,500</b>	<b>543,238,904,90</b>
R2044 On 31/01/2044 Spot Bond			10.58500	84.73848	10.58500	84.71434			684,681,493,077,000.00	2,143,096,976,200	1,493,473,483,00
<b>Total R2044 SPOT</b>									<b>14,681,493,077,000.00</b>	<b>143,096,976,200</b>	<b>493,473,483,00</b>
<b>Total For R2044</b>									<b>14,681,493,077,000.00</b>	<b>143,096,976,200</b>	<b>493,473,483,00</b>
R2048 On 28/02/2048 Spot Bond			10.48500	84.28625	10.48500	84.26245			592,784,710,304,000.00	3,013,141,126,400	1,353,017,322,20
<b>Total R2048 SPOT</b>									<b>12,784,710,304,000.00</b>	<b>1,013,141,126,400</b>	<b>353,017,322,20</b>
<b>Total For R2048</b>									<b>12,784,710,304,000.00</b>	<b>1,013,141,126,400</b>	<b>353,017,322,20</b>
R208 On 31/03/2021 Spot Bond			3.78000	102.94854	3.78000	102.93792			976,990,885,600,000.00	1,581,214,520,000	676,455,000,00
<b>Total R208 SPOT</b>									<b>16,990,885,600,000.00</b>	<b>581,214,520,000</b>	<b>676,455,000,00</b>
<b>Total For R208</b>									<b>16,990,885,600,000.00</b>	<b>581,214,520,000</b>	<b>676,455,000,00</b>
R209 On 31/03/2036 Spot Bond			10.05500	73.17721	9.99000	73.55006			817,453,546,515,500.00	876,922,282,100	877,845,390,30
<b>Total R209 SPOT</b>									<b>17,453,546,515,500.00</b>	<b>876,922,282,100</b>	<b>377,845,390,30</b>
<b>Total For R209</b>									<b>17,453,546,515,500.00</b>	<b>876,922,282,100</b>	<b>377,845,390,30</b>
R210 On 31/03/2028 Spot Bond			3.20000	201.48538	3.22000	201.21183			925,505,897,600,000.00	289,220,593,000	142,482,419,20
<b>Total R210 SPOT</b>									<b>15,505,897,600,000.00</b>	<b>289,220,593,000</b>	<b>142,482,419,20</b>
<b>Total For R210</b>									<b>15,505,897,600,000.00</b>	<b>289,220,593,000</b>	<b>142,482,419,20</b>
R212 On 31/01/2022 Spot Bond			0.91000	170.29540	0.91000	170.29114			30,763,850,663,000.00	33,806,429,300	311,067,634,50
<b>Total R212 SPOT</b>									<b>10,763,850,663,000.00</b>	<b>33,806,429,300</b>	<b>311,067,634,50</b>
<b>Total For R212</b>									<b>10,763,850,663,000.00</b>	<b>33,806,429,300</b>	<b>311,067,634,50</b>
R213 On 28/02/2031 Spot Bond			9.06000	86.44594	8.98000	86.89985			231,582,697,096,000.00	908,563,211,600	556,547,083,10
<b>Total R213 SPOT</b>									<b>11,582,697,096,000.00</b>	<b>908,563,211,600</b>	<b>556,547,083,10</b>

Contract Details	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 R213</b>										<b>1,582,697,096,000.00</b>	<b>908,563,211,600</b>	<b>556,547,083,10</b>
R214 On 28/02/2041 Spot Bond			10.43000	67.08221	10.43000	67.06337				076,415,218,455,000.00	486,712,868,500	1,217,938,410,90
<b>Total R214 SPOT</b>										<b>1,641,521,845,000.00</b>	<b>486,712,868,500</b>	<b>217,938,410,90</b>
<b>Total For R214</b>										<b>1,641,521,845,000.00</b>	<b>486,712,868,500</b>	<b>217,938,410,90</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.18435				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	101.14956				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	100.67055				0.00	0	100,000,00
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.59718				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	100.90794				0.00	0	
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.41080				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.27288				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	99.24607				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	97.76203				0.00	0	3,000,000,00
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.01115				0.00	1,500,000,000	1,500,000,00
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.70080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83337				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	100.87286				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	100.75327				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	97.32518				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.79631				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.01708				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	101.03806				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	100.88539				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	100.82902				0.00	0	80,000,00
<b>Total RED141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For RED141</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
RED14 On 17/03/2021 Spot Bond					0.00000	100.70607				0.00	0	
<b>Total RED142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED142</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2021 Spot Bond					0.00000	101.30876				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	101.40618				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	101.41288				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	101.71018				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	101.22642				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	101.79656				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	100.86635				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.97917				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	100.00056				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	100.53941				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	98.42866				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	100.47792				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	100.43342				0.00	0	
<b>Total RES50 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 RES50</b>									<b>0.00</b>	<b>0</b>	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMB106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMB106</b>									<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.07000	104.10292	5.07000	104.08859			0.00	0	
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.34500	109.85425	6.34500	109.83540			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			10.85000	98.83460	10.85000	98.80592			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			4.99500	110.61962	4.99500	110.60455		22,847,130,000,000.00	4,574,000,000	2,287,000,000	
<b>Total SBK23 SPOT</b>								<b>22,847,130,000,000.00</b>	<b>4,574,000,000</b>	<b>2,287,000,000</b>	
<b>Total For SBK23</b>								<b>22,847,130,000,000.00</b>	<b>4,574,000,000</b>	<b>2,287,000,000</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.78108			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			5.76500	105.04654	5.76500	105.03012			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	100.24122			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	101.29747			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			4.48500	103.51280	4.48500	103.50027			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			6.36500	118.83523	6.36500	118.81466			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.24507				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.36500	113.02713	5.36500	113.01086				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			6.45500	109.61409	6.45500	109.59486				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			6.84000	116.72624	6.84000	116.70467				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			5.62500	118.57941	5.62500	118.56124				0.00	0	8,760,000,00
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,760,000,00</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>8,760,000,00</b>
SBS38 On 29/01/2025 Spot Bond			5.83500	111.83694	5.83500	111.81917				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			7.78500	112.79034	7.78500	112.76654				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			4.44000	105.23124	4.44000	105.21847				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			4.85000	111.11362	4.85000	111.09892				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			6.13000	121.15613	6.13000	121.13593				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			6.97000	123.33253	6.97000	123.30920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			4.95500	110.77792	4.95500	110.76295				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	101.70448				0.00	0	900,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.97160				0.00	0	200,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.63500	104.90948	4.63500	104.89620				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			5.36000	5.36000	5.36000	112.38151				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.94515				0.00	0	600,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.74164				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	101.89583				0.00	0	530,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.64000	107.10348	4.64000	107.08998				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	102.81112				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	104.38231				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.10451				0.00	0	
<b>Total SBS60 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 SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.05578				0.00	0	755,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>755,000,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>755,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.88478				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	101.96827				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	99.42404				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	101.14876				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.76547				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	100.28765				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	101.12814				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			1.86000	315.67080	1.86000	315.65476				0.00	0	300,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	202.44915				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	104.48572				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	105.09807				0.00	140,000,000	35,000,00

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 SBT102 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	104.25653				0.00	376,325,200	133,081,300
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>376,325,200</b>	<b>133,081,300</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>376,325,200</b>	<b>133,081,300</b>
SBT103 On 30/09/2025 Spot Bond					0.00000	103.64779				0.00	0	0
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.14766				0.00	0	405,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>405,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>405,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37738				0.00	0	775,000,000
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>775,000,000</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>775,000,000</b>
SBT203 On 03/12/2023 Spot Bond			6.79500	111.20475	6.79500	111.18434				0.00	0	2,000,000,000
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.52303				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	99.17615				0.00	0	500,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.64109				0.00	0	2,355,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,355,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>2,355,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	99.94135				0.00	0	500,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.95828				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.49934				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</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
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	100.34523				0.00	36,251,600	18,125,80
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>36,251,600</b>	<b>18,125,80</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>36,251,600</b>	<b>18,125,80</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01626				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	100.01439				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	100.22586				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01603				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01831				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01891				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01485				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01891				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.02585				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.02382				0.00	0	
<b>Total SLRC4 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 SLRC4</b>									<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.30468			0.00	0	
<b>Total SLRC5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>									<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02055			0.00	0	
<b>Total SLRC6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>									<b>0.00</b>	<b>0</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.83892			0.00	0	
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.54500	114.47491	6.54500	114.45466		53,014,500,000,000.00	8,100,000,000	4,050,000,00	
<b>Total SNT03 SPOT</b>								<b>53,014,500,000,000.00</b>	<b>8,100,000,000</b>	<b>4,050,000,00</b>	
<b>Total For SNT03</b>								<b>53,014,500,000,000.00</b>	<b>8,100,000,000</b>	<b>4,050,000,00</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.38411			0.00	0	
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.83895			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	98.81864			0.00	367,568,400	91,892,10
<b>Total SOLB01 SPOT</b>									<b>0.00</b>	<b>367,568,400</b>	<b>91,892,10</b>
<b>Total For SOLB01</b>									<b>0.00</b>	<b>367,568,400</b>	<b>91,892,10</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.06390			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	100.55099			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	99.94794			0.00	0	
<b>Total SPDA13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>									<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.93985			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	100.81233			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.96314				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>	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.96028				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>	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.20558				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>	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.54243				0.00	0	1,000,000.00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
SPG008 On 15/10/2024 Spot Bond					0.00000	100.59493				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.18091				0.00	0	1,000,000.00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.97964				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	101.26924				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>	
SSN004 On 31/03/2021 Spot Bond			5.36000	102.77133	5.36000	102.75632				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>	
SSN005 On 31/03/2021 Spot Bond			5.36000	102.77133	5.36000	102.75632				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>	
SSN011 On 31/01/2025 Spot Bond			3.56500	3.56500	3.56500	142.36894				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			6.74500	119.58027	6.74500	119.55848				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			8.47000	90.02992	8.47000	90.00929				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	97.89253				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	101.30893				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	100.54919				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond			6.09500	112.37181	6.09500	112.35328				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			4.88000	105.63617	4.88000	105.62211				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	98.69350				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	100.27995				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	101.17826				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			2.47000	2.47000	2.47000	310.71077				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	100.35091				0.00	0	
<b>Total SSN054 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 SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.22756				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	100.57119				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			4.44000	4.44000	4.44000	186.28045				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			2.95000	2.95000	2.95000	145.68978				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	102.88561				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	101.10444				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	186.74937				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84075				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84401				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.85194				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.99686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.97202				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	100.90677				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.56196				0.00	0	5,000,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
SSN078 On 31/07/2021 Spot Bond					0.00000	100.05700				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>	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.83661				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>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.07659				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>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.20250				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>	
SSN083 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	205.97247				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.63431				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	100.23971				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	100.23025				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	101.00062				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	101.32145				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.12188				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			9.19500	93.22939	9.19500	93.20624				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	100.99767				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.09991				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	100.93309				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			4.44500	90.17024	4.44500	186.22193				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			5.25500	84.31467	5.25500	202.34957				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	100.19116				0.00	0	
<b>Total SSN106 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 SSN106</b>										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.11383				0.00	0	
<b>Total SSN107 SPOT</b>										0.00	0	
<b>Total For SSN107</b>										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.08904				0.00	0	
<b>Total SSN108 SPOT</b>										0.00	0	
<b>Total For SSN108</b>										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.08904				0.00	0	
<b>Total SSN109 SPOT</b>										0.00	0	
<b>Total For SSN109</b>										0.00	0	
SSN11 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
<b>Total SSN110 SPOT</b>										0.00	0	40,000,000.00
<b>Total For SSN110</b>										0.00	0	40,000,000.00
SZ25 On 30/09/2025 Spot Bond			7.34000	109.89123	7.34000	109.86947				0.00	0	
<b>Total SZ25 SPOT</b>										0.00	0	
<b>Total For SZ25</b>										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.94445				0.00	0	
<b>Total T14A11 SPOT</b>										0.00	0	
<b>Total For T14A11</b>										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.67878	8.55000	102.65504				0.00	0	
<b>Total T14A12 SPOT</b>										0.00	0	
<b>Total For T14A12</b>										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.84043				0.00	0	
<b>Total T14A13 SPOT</b>										0.00	0	
<b>Total For T14A13</b>										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.95309				0.00	0	
<b>Total T16OM2 SPOT</b>										0.00	0	
<b>Total For T16OM2</b>										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.95526				0.00	0	
<b>Total T16OM3 SPOT</b>										0.00	0	
<b>Total For T16OM3</b>										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.32547				0.00	0	
<b>Total TFS142 SPOT</b>										0.00	0	
<b>Total For TFS142</b>										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.59813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.01960				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	100.23283				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	100.57953				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	101.54343				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	100.87908				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	101.13380				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	100.73826				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	100.64313				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.63581				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	100.20557				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.41774				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.52798				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.02857				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	100.42376				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	100.44689				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	99.94294				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			5.09000	106.14123	5.09000	106.12649				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.43263				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			5.25000	105.29192	5.25000	105.27685				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	99.93636				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.08710				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	99.94089				0.00	0	
<b>Total TH14B3 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 TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.29883				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.37521				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	99.93442				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	99.89886				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	100.84079				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	100.63264				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	99.93394				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.38491				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	99.83482				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	99.94816				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	99.95053				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	99.94321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.27685				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.36158				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.93816				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.43732				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.94074				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.12025				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.31679				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.91794				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.94977				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94773				0.00	0	100,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	99.95482	8.49000	99.93224				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>	



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 <sup>4</sup> On 21/08/2022 Spot Bond					0.00000	99.94729				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 <sup>5</sup> On 21/08/2024 Spot Bond					0.00000	99.94719				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 <sup>7</sup> On 21/08/2022 Spot Bond					0.00000	99.94988				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 <sup>8</sup> On 21/08/2024 Spot Bond					0.00000	99.94751				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 <sup>9</sup> On 21/08/2024 Spot Bond			5.76000	99.93693	5.76000	99.90540				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	99.94514				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	99.94127				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	99.94105				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	99.94181				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	99.93665				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	99.93804				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	99.91877				0.00	0	
<b>Total TH16D1 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 TH16D1</b>									<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.90970			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	99.91503			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	101.04677			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	100.81499			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			5.83500	108.81773	5.83500	108.80044			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			6.99500	112.38039	6.99500	112.35905			0.00	0	
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.73424			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	100.75843			0.00	0	
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.22000	110.30360	7.22000	110.28211			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.06525			0.00	0	200,000,00
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.84910			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.00911			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	100.13358			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			6.68500	113.15828	6.68500	113.13773		168,825,664,000.00	25,254,400	6,193,966,90	
<b>Total TN23 SPOT</b>								<b>168,825,664,000.00</b>	<b>25,254,400</b>	<b>6,193,966,90</b>	
<b>Total For TN23</b>								<b>168,825,664,000.00</b>	<b>25,254,400</b>	<b>6,193,966,90</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.57157	100.00000	23.51883		0.00	0		
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>		
TN25 On 19/08/2025 Spot Bond			8.19000	104.84913	8.19000	104.82626		552,879,054,000.00	67,506,600	7,561,667,10	
<b>Total TN25 SPOT</b>								<b>552,879,054,000.00</b>	<b>67,506,600</b>	<b>7,561,667,10</b>	
<b>Total For TN25</b>								<b>552,879,054,000.00</b>	<b>67,506,600</b>	<b>7,561,667,10</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.85411	100.00000	11.82802		0.00	0		
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>		
TN27 On 14/11/2027 Spot Bond			8.55000	104.12538	8.55000	104.10130		561,057,840,000.00	65,620,800	8,006,112,20	
<b>Total TN27 SPOT</b>								<b>561,057,840,000.00</b>	<b>65,620,800</b>	<b>8,006,112,20</b>	
<b>Total For TN27</b>								<b>561,057,840,000.00</b>	<b>65,620,800</b>	<b>8,006,112,20</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.44791	100.00000	11.42229		0.00	0		
<b>Total TN27/R186 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN27/R186</b>								<b>0.00</b>	<b>0</b>		
TN30 On 09/10/2030 Spot Bond			10.16000	105.86933	10.16000	105.84050		812,800,000,000.00	80,000,000	1,240,000,00	
<b>Total TN30 SPOT</b>								<b>812,800,000,000.00</b>	<b>80,000,000</b>	<b>1,240,000,00</b>	
<b>Total For TN30</b>								<b>812,800,000,000.00</b>	<b>80,000,000</b>	<b>1,240,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.38945	8.00000	120.36350		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			11.85000	95.58290	11.85000	95.55267		2,133,000,000,000.00	180,000,000	2,160,000,00	
<b>Total TN40 SPOT</b>								<b>2,133,000,000,000.00</b>	<b>180,000,000</b>	<b>2,160,000,00</b>	
<b>Total For TN40</b>								<b>2,133,000,000,000.00</b>	<b>180,000,000</b>	<b>2,160,000,00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.90009	10.75000	103.87021		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	98.77422				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			5.80500	107.64580	5.80500	107.62879				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.00234				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.02637				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	98.92708				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	100.23143				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54610				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.09500	112.09285	6.09500	112.07437				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.51888				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54610				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	103.03607	8.62000	103.01218				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	97.61126				0.00	0	
<b>Total TRA4B1 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 TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.55266				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	99.73593				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	99.48501				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	99.13533				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	99.01394				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	98.02572				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	97.57652				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	97.66322				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25: On 09/04/2021 Spot Bond					0.00000	99.46172				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>	
TSP25: On 17/05/2021 Spot Bond					0.00000	99.05623				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>	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.96840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP254</b>										<b>0.00</b>	<b>0</b>	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.77966				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>	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.34174				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.27977				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	100.36152				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	101.22213				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	100.43404				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 16/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC356</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.87178				0.00	0	
<b>Total TWC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC357</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.78340				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	100.75049				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	100.41176				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC36 On 20/04/2021 Spot Bond					0.00000	100.33222			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	100.25470			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	100.22258			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					0.00000	100.10016			0.00	0	
<b>Total TWC364 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC364</b>									<b>0.00</b>	<b>0</b>	
TWC36 On 18/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	32,000,000,00
<b>Total TWC365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000,00</b>
<b>Total For TWC365</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000,00</b>
UG21 On 02/03/2021 Spot Bond			6.50500	105.14387	6.50500	105.12518			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			8.92000	114.63083	8.92000	114.60319			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	100.58258			0.00	0	
<b>Total VKE10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.39736			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	100.28175			0.00	0	
<b>Total VKE12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>									<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.85189			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	99.93338			0.00	0	500,000,00
<b>Total VKE14 SPOT</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
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01160			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	100.01319			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	100.99465			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	100.74701			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			4.52000	103.24701	4.52000	103.23438			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	82.38121	100.00000	82.20367			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>2.22e+017</b>	<b>563,776,457,800</b>	<b>162,850,917,30</b>
<b>Total for SPOT :</b>									<b>2.22e+017</b>	<b>563,776,457,800</b>	<b>162,850,917,30</b>
<b>Total Futures</b>									<b>2.22e+017</b>	<b>563,776,467,225</b>	<b>162,851,977,80</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>134,33</b>
<b>Grand Total:</b>									<b>2.22e+017</b>	<b>563,776,467,225</b>	<b>162,852,112,13</b>