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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33 On 06/05/2021 Bond Future			11.38391	75.71918	11.36608	75.81430			0.00	0
ES33 On 05/08/2021 Bond Future			11.63503	76.53097	11.61637	76.62745			0.00	0
ES33 On 04/11/2021 Bond Future			11.89205	73.58128	11.87256	73.67895			0.00	0
ES33 On 03/02/2022 Bond Future			12.17017	74.38405	12.14981	74.48277			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>
ES42 On 06/05/2021 Bond Future			11.97624	73.87193	11.94262	74.07110			0.00	0
ES42 On 05/08/2021 Bond Future			12.21697	74.66469	12.18179	74.86633			0.00	0
ES42 On 04/11/2021 Bond Future			12.46499	71.21180	12.42818	71.41573			0.00	0
ES42 On 03/02/2022 Bond Future			12.72432	71.98897	12.68580	72.19518			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>

**Open  
Interest**

350

0

0

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**350**

**350**

4,779

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**4,779**

**4,779**

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	06/05/2021	Bond Future			151.29994	151.29994	151.53539	151.53539			0.00	0
I2025	On	05/08/2021	Bond Future			151.42981	151.42981	151.66838	151.66838			0.00	0
I2025	On	04/11/2021	Bond Future			153.09681	153.09681	153.33828	153.33828			0.00	0
I2025	On	03/02/2022	Bond Future			153.24577	153.24577	153.49000	153.49000			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>
I2029	On	06/05/2021	Bond Future			108.23912	108.23912	108.24099	108.24099			0.00	0
I2029	On	05/08/2021	Bond Future			109.42619	109.42619	109.42847	109.42847			0.00	0
I2029	On	04/11/2021	Bond Future			109.48144	109.48144	109.48388	109.48388			0.00	0
I2029	On	03/02/2022	Bond Future			110.70084	110.70084	110.70343	110.70343			0.00	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>
I2033	On	06/05/2021	Bond Future			102.81099	102.81099	102.81088	102.81088			0.00	0
I2033	On	05/08/2021	Bond Future			103.93828	103.93828	103.93859	103.93859			0.00	0
I2033	On	04/11/2021	Bond Future			103.85897	103.85897	103.85938	103.85938			0.00	0
I2033	On	03/02/2022	Bond Future			105.01572	105.01572	105.01622	105.01622			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	06/05/2021	Bond Future			116.96623	116.96623	117.43647	117.43647			0.00	0
I2038	On	05/08/2021	Bond Future			116.52837	116.52837	117.00419	117.00419			0.00	0
I2038	On	04/11/2021	Bond Future			117.81127	117.81127	118.29274	118.29274			0.00	0
I2038	On	03/02/2022	Bond Future			117.37281	117.37281	117.85958	117.85958			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	06/05/2021	Bond Future			105.08219	105.08219	104.72027	104.72027			0.00	0
I2046	On	05/08/2021	Bond Future			106.23469	106.23469	105.86923	105.86923			0.00	0
I2046	On	04/11/2021	Bond Future			105.59835	105.59835	105.22893	105.22893			0.00	0
I2046	On	03/02/2022	Bond Future			106.77468	106.77468	106.40123	106.40123			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	06/05/2021	Bond Future			108.11129	108.11129	108.21242	108.21242			0.00	0
I2050	On	05/08/2021	Bond Future			107.37082	107.37082	107.47339	107.47339			0.00	0
I2050	On	04/11/2021	Bond Future			108.55283	108.55283	108.65688	108.65688			0.00	0
I2050	On	03/02/2022	Bond Future			107.81613	107.81613	107.92134	107.92134			0.00	0
<b>Total I2050 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
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>
R186	On	06/05/2021	Bond Future			7.12356	119.44992	7.16756	119.23061		6.28	836,149.44	7
R186	On	05/08/2021	Bond Future			7.29639	115.44979	7.34304	115.22859		6.18	0.00	0
R186	On	04/11/2021	Bond Future			7.47468	116.69419	7.52424	116.47083		5.97	0.00	0
R186	On	03/02/2022	Bond Future			7.67503	112.68645	7.72789	112.46073		5.75	0.00	0
<b>Total R186 Future</b>												<b>836,149.44</b>	<b>7</b>
R186	On	06/05/2021	Bond Future	10.77	Call			16,303.02000	16.30302	16,522,330	6.85	0.00	0
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186	On	06/05/2021	Bond Future	10.78	Call			16,344.05000	16.34405	16,563,360	6.85	0.00	0
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186	On	06/05/2021	Bond Future	10.76	Call			16,261.97000	16.26197	16,481,280	6.85	0.00	0
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186	On	06/05/2021	Bond Future	7.30	Call			1,755.80000	1.75580	1,876,870	6.40	0.00	0
R186	On	06/05/2021	Bond Future	7.30	Put			1,098.83000	1.09883	1,000,590	6.40	0.00	0
R186	On	05/08/2021	Bond Future	8.63	Call			6,213.37000	6.21337	6,405,890	6.71	0.00	0
R186	On	05/08/2021	Bond Future	8.63	Put			318.07000	0.31807	289,390	6.71	0.00	0
R186	On	05/08/2021	Bond Future	8.61	Call			6,136.40000	6.13640	6,328,080	6.71	0.00	0
R186	On	05/08/2021	Bond Future	8.61	Put			329.74000	0.32974	300,220	6.71	0.00	0
R186	On	05/08/2021	Bond Future	8.62	Call			6,174.86000	6.17486	6,366,960	6.71	0.00	0
R186	On	05/08/2021	Bond Future	8.62	Put			323.86000	0.32386	294,760	6.71	0.00	0
R186	On	04/11/2021	Bond Future	8.10	Call			3,900.20000	3.90020	4,047,870	6.22	0.00	0
R186	On	04/11/2021	Bond Future	8.10	Put			1,345.54000	1.34554	1,269,850	6.22	0.00	0
R186	On	04/11/2021	Bond Future	8.11	Call			3,930.99000	3.93099	4,079,220	6.22	0.00	0
R186	On	04/11/2021	Bond Future	8.11	Put			1,332.60000	1.33260	1,257,470	6.22	0.00	0
R186	On	04/11/2021	Bond Future	8.09	Call			3,869.52000	3.86952	4,016,620	6.21	0.00	0
R186	On	04/11/2021	Bond Future	8.09	Put			1,358.60000	1.35860	1,282,340	6.21	0.00	0
R186	On	03/02/2022	Bond Future	7.30	Put			3,546.75000	3.54675	3,408,470	5.68	0.00	0
R186	On	03/02/2022	Bond Future	7.28	Call			1,667.65000	1.66765	1,753,870	5.67	0.00	0
R186	On	03/02/2022	Bond Future	7.28	Put			3,598.50000	3.59850	3,459,000	5.67	0.00	0
R186	On	03/02/2022	Bond Future	7.29	Call			1,685.06000	1.68506	1,771,890	5.67	0.00	0
R186	On	03/02/2022	Bond Future	7.29	Put			3,572.35000	3.57235	3,433,460	5.67	0.00	0
R186	On	03/02/2022	Bond Future	7.30	Call			1,703.01000	1.70301	1,790,450	5.68	0.00	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R186</b>												<b>836,149.44</b>	<b>7</b>
R197	On	06/05/2021	Bond Future			321.15489	321.15489	321.17676	321.17676			15,094,279.83	47
R197	On	05/08/2021	Bond Future			316.67999	316.67999	316.70329	316.70329			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R197	On	04/11/2021	Bond Future			320.16670	320.16670	320.19086	320.19086			0.00	0
R197	On	03/02/2022	Bond Future			315.64155	315.64155	315.66616	315.66616			0.00	0
<b>Total R197 Future</b>												<b>15,094,279.83</b>	<b>47</b>
<b>Total For R197</b>												<b>15,094,279.83</b>	<b>47</b>
R202	On	06/05/2021	Bond Future			229.08270	229.08270	229.08225	229.08225			0.00	0
R202	On	05/08/2021	Bond Future			227.34739	227.34739	227.34783	227.34783			0.00	0
R202	On	04/11/2021	Bond Future			229.85015	229.85015	229.85124	229.85124			0.00	0
R202	On	03/02/2022	Bond Future			228.11268	228.11268	228.11376	228.11376			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	06/05/2021	Bond Future			4.90478	106.36157	4.92875	106.31932		1.52	0.00	0
R2023	On	05/08/2021	Bond Future			5.00764	107.50148	5.03548	107.45920		1.46	0.00	0
R2023	On	04/11/2021	Bond Future			5.13402	104.75262	5.16730	104.71006		1.32	0.00	0
R2023	On	03/02/2022	Bond Future			5.32832	105.89512	5.36993	105.85218		1.08	0.00	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			4,521.79000	4.52179	4,564,040	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.58	Call			4,538.42000	4.53842	4,580,670	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.56	Call			4,505.16000	4.50516	4,547,410	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	05/08/2021	Bond Future	5.31	Put			277.41000	0.27741	261,400	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.29	Call			671.62000	0.67162	697,500	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.29	Put			286.23000	0.28623	269,830	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.30	Call			682.28000	0.68228	708,360	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.30	Put			281.78000	0.28178	265,580	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.31	Call			693.01000	0.69301	719,280	1.56	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Call			319.26000	0.31926	335,470	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Put			636.09000	0.63609	609,740	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.90	Call			308.01000	0.30801	323,850	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.90	Put			650.52000	0.65052	623,800	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Call			313.61000	0.31361	329,630	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Put			643.28000	0.64328	616,740	1.30	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			614.38000	0.61438	587,970	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			308.24000	0.30824	324,930	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			608.05000	0.60805	581,800	1.07	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2023	On	03/02/2022	Bond Future	5.06	Call			299.81000	0.29981	316,180	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			620.35000	0.62035	593,780	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			304.20000	0.30420	320,730	1.07	0.00	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>
R2030	On	06/05/2021	Bond Future			8.89550	96.83296	8.88728	96.88044		10.83	2,227,158.08	23
R2030	On	05/08/2021	Bond Future			9.09444	93.86576	9.08577	93.91414		10.69	0.00	0
R2030	On	04/11/2021	Bond Future			9.28794	94.87773	9.27886	94.92676		10.26	0.00	0
R2030	On	03/02/2022	Bond Future			9.50089	91.90877	9.49137	91.95839		9.97	0.00	0
<b>Total R2030 Future</b>												<b>2,227,158.08</b>	<b>23</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			14,596.77000	14.59677	14,549,200	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.70	Put			2.14000	0.00214	2,050	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.69	Put			2.22000	0.00222	2,130	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	8.95	Call			2,142.90000	2.14290	2,104,830	10.97	0.00	0
R2030	On	06/05/2021	Bond Future	8.95	Put			1,781.39000	1.78139	1,790,800	10.97	0.00	0
R2030	On	06/05/2021	Bond Future	8.36	Put			3,860.89000	3.86089	3,885,870	10.56	0.00	0
R2030	On	06/05/2021	Bond Future	8.36	Call			750.20000	0.75020	727,700	10.56	0.00	0
R2030	On	06/05/2021	Bond Future	8.86	Put			2,030.39000	2.03039	2,041,820	10.91	0.00	0
R2030	On	06/05/2021	Bond Future	8.86	Call			1,872.60000	1.87260	1,836,550	10.91	0.00	0
R2030	On	06/05/2021	Bond Future	8.90	Call			1,990.28000	1.99028	1,953,310	10.94	0.00	0
R2030	On	06/05/2021	Bond Future	8.90	Put			1,916.82000	1.91682	1,927,330	10.94	0.00	0
R2030	On	06/05/2021	Bond Future	9.00	Call			2,301.58000	2.30158	2,262,460	11.01	0.00	0
R2030	On	06/05/2021	Bond Future	9.00	Put			1,653.16000	1.65316	1,661,520	11.01	0.00	0
R2030	On	06/05/2021	Bond Future	9.25	Call			3,193.12000	3.19312	3,149,600	11.27	0.00	0
R2030	On	06/05/2021	Bond Future	9.25	Put			1,126.87000	1.12687	1,130,830	11.27	0.00	0
R2030	On	06/05/2021	Bond Future	9.35	Call			3,588.44000	3.58844	3,543,580	11.40	0.00	0
R2030	On	06/05/2021	Bond Future	9.35	Put			962.80000	0.96280	965,420	11.40	0.00	0
R2030	On	06/05/2021	Bond Future	8.77	Put			2,303.39000	2.30339	2,317,030	10.84	0.00	0
R2030	On	06/05/2021	Bond Future	8.77	Call			1,622.62000	1.62262	1,588,780	10.84	0.00	0
R2030	On	06/05/2021	Bond Future	9.27	Put			1,092.34000	1.09234	1,096,010	11.30	0.00	0
R2030	On	06/05/2021	Bond Future	9.27	Call			3,270.82000	3.27082	3,227,010	11.30	0.00	0
R2030	On	06/05/2021	Bond Future	10.95	Call			11,033.52000	11.03352	10,985,500	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.95	Put			25.34000	0.02534	24,800	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.92	Call			6,082.57000	6.08257	6,033,990	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.92	Put			350.46000	0.35046	349,360	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.22	Call			3,079.29000	3.07929	3,036,220	11.24	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	06/05/2021	Bond Future	9.22	Put			1,181.72000	1.18172	1,186,130	11.24	0.00	0
R2030	On	06/05/2021	Bond Future	7.97	Put			5,782.78000	5.78278	5,818,190	10.27	0.00	0
R2030	On	06/05/2021	Bond Future	7.97	Call			286.56000	0.28656	274,490	10.27	0.00	0
R2030	On	06/05/2021	Bond Future	10.74	Call			10,012.82000	10.01282	9,964,560	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.74	Put			46.49000	0.04649	45,710	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.04	Call			6,638.50000	6.63850	6,589,760	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.71	Call			14,643.13000	14.64313	14,595,570	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.71	Put			2.06000	0.00206	1,980	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.69	Call			14,550.37000	14.55037	14,502,800	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.04	Put			269.79000	0.26979	268,530	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.15	Put			1,318.12000	1.31812	1,323,650	11.17	0.00	0
R2030	On	06/05/2021	Bond Future	9.15	Call			2,820.57000	2.82057	2,778,620	11.17	0.00	0
R2030	On	05/08/2021	Bond Future	12.10	Call			15,072.38000	15.07238	15,023,890	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.41	Call			7,649.63000	7.64963	7,603,470	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	7.70	Call			363.84000	0.36384	354,400	10.07	0.00	0
R2030	On	05/08/2021	Bond Future	8.95	Put			3,125.88000	3.12588	3,143,570	10.66	0.00	0
R2030	On	05/08/2021	Bond Future	8.95	Call			2,364.07000	2.36407	2,333,380	10.66	0.00	0
R2030	On	05/08/2021	Bond Future	9.45	Put			1,893.91000	1.89391	1,904,080	11.03	0.00	0
R2030	On	05/08/2021	Bond Future	9.45	Call			3,898.93000	3.89893	3,860,720	11.03	0.00	0
R2030	On	05/08/2021	Bond Future	10.41	Put			619.03000	0.61903	621,250	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	12.10	Put			33.39000	0.03339	33,280	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.42	Call			7,691.38000	7.69138	7,645,170	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.42	Put			610.33000	0.61033	612,500	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.43	Call			7,733.19000	7.73319	7,686,940	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.43	Put			601.73000	0.60173	603,860	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.30	Call			7,194.72000	7.19472	7,149,090	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.30	Put			721.56000	0.72156	724,310	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	8.78	Put			3,666.13000	3.66613	3,686,780	10.56	0.00	0
R2030	On	05/08/2021	Bond Future	8.78	Call			1,939.20000	1.93920	1,911,470	10.56	0.00	0
R2030	On	05/08/2021	Bond Future	7.70	Put			8,526.24000	8.52624	8,565,180	10.07	0.00	0
R2030	On	04/11/2021	Bond Future	10.61	Put			1,037.66000	1.03766	1,042,660	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.59	Call			7,807.96000	7.80796	7,764,050	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	11.44	Call			11,181.10000	11.18110	11,133,740	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.59	Put			1,060.04000	1.06004	1,065,160	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	11.44	Put			395.11000	0.39511	396,780	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.60	Call			7,845.71000	7.84571	7,801,740	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.60	Put			1,048.80000	1.04880	1,053,860	11.13	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	04/11/2021	Bond Future	10.61	Call			7,883.53000	7.88353	7,839,500	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	8.27	Put			6,778.75000	6.77875	6,810,770	9.66	0.00	0
R2030	On	04/11/2021	Bond Future	8.27	Call			1,118.36000	1.11836	1,101,350	9.66	0.00	0
R2030	On	04/11/2021	Bond Future	8.77	Put			4,825.50000	4.82550	4,850,070	9.97	0.00	0
R2030	On	04/11/2021	Bond Future	8.77	Call			2,023.95000	2.02395	1,999,490	9.97	0.00	0
R2030	On	03/02/2022	Bond Future	9.43	Put			3,793.08000	3.79308	3,812,500	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.44	Call			3,499.01000	3.49901	3,468,690	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.44	Put			3,767.36000	3.76736	3,786,660	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.45	Call			3,525.74000	3.52574	3,495,300	10.09	0.00	0
R2030	On	03/02/2022	Bond Future	9.45	Put			3,741.77000	3.74177	3,760,950	10.09	0.00	0
R2030	On	03/02/2022	Bond Future	9.43	Call			3,472.38000	3.47238	3,442,180	10.08	0.00	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2030</b>												<b>2,227,158.08</b>	<b>23</b>
R2032	On	06/05/2021	Bond Future			9.71585	91.19032	9.70779	91.24021		13.07	0.00	0
R2032	On	05/08/2021	Bond Future			9.91773	92.16818	9.90927	92.21898		12.47	0.00	0
R2032	On	04/11/2021	Bond Future			10.12328	89.01688	10.11444	89.06837		12.47	0.00	0
R2032	On	03/02/2022	Bond Future			10.34342	89.98798	10.33418	90.04013		11.72	0.00	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			13,367.89000	13.36789	13,317,530	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.11	Put			17.31000	0.01731	16,840	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.12	Call			13,417.10000	13.41710	13,366,750	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	10.33	Call			4,674.24000	4.67424	4,624,620	14.21	0.00	0
R2032	On	06/05/2021	Bond Future	12.12	Put			16.82000	0.01682	16,360	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.10	Call			13,318.63000	13.31863	13,268,260	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.10	Put			17.81000	0.01781	17,330	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.57	Call			15,595.88000	15.59588	15,545,820	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.57	Put			4.30000	0.00430	4,130	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	10.33	Put			929.77000	0.92977	930,040	14.21	0.00	0
R2032	On	05/08/2021	Bond Future	11.36	Call			8,849.46000	8.84946	8,800,320	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.36	Put			681.30000	0.68130	682,960	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.37	Call			8,893.22000	8.89322	8,844,040	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.37	Put			672.37000	0.67237	673,990	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.35	Call			8,805.74000	8.80574	8,756,650	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.35	Put			690.32000	0.69032	692,030	13.64	0.00	0
R2032	On	04/11/2021	Bond Future	9.33	Put			6,518.01000	6.51801	6,546,820	11.95	0.00	0
R2032	On	04/11/2021	Bond Future	9.33	Call			1,783.30000	1.78330	1,760,620	11.95	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2032	On	04/11/2021	Bond Future	11.70	Call			9,609.85000	9.60985	9,562,220	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	12.81	Put			277.98000	0.27798	278,740	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.71	Call			9,650.28000	9.65028	9,602,610	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.70	Put			988.88000	0.98888	992,740	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.71	Put			978.66000	0.97866	982,480	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.69	Call			9,569.46000	9.56946	9,521,880	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.69	Put			999.18000	0.99918	1,003,090	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	9.83	Put			4,635.40000	4.63540	4,656,740	12.35	0.00	0
R2032	On	04/11/2021	Bond Future	9.83	Call			2,956.78000	2.95678	2,926,630	12.35	0.00	0
R2032	On	04/11/2021	Bond Future	12.81	Call			14,260.75000	14.26075	14,210,020	13.55	0.00	0
R2032	On	03/02/2022	Bond Future	10.42	Put			3,918.83000	3.91883	3,936,880	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	10.45	Call			4,492.28000	4.49228	4,457,850	11.86	0.00	0
R2032	On	03/02/2022	Bond Future	10.45	Put			3,841.62000	3.84162	3,859,340	11.86	0.00	0
R2032	On	03/02/2022	Bond Future	10.43	Call			4,431.49000	4.43149	4,397,270	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	8.91	Put			9,685.83000	9.68583	9,722,840	10.96	0.00	0
R2032	On	03/02/2022	Bond Future	8.91	Call			1,122.07000	1.12207	1,106,930	10.96	0.00	0
R2032	On	03/02/2022	Bond Future	10.44	Call			4,461.84000	4.46184	4,427,510	11.85	0.00	0
R2032	On	03/02/2022	Bond Future	10.43	Put			3,892.72000	3.89272	3,910,650	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	10.44	Put			3,867.10000	3.86710	3,884,920	11.85	0.00	0
R2032	On	03/02/2022	Bond Future	10.42	Call			4,401.58000	4.40158	4,367,480	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	9.81	Call			2,748.53000	2.74853	2,721,890	11.41	0.00	0
R2032	On	03/02/2022	Bond Future	9.81	Put			5,776.86000	5.77686	5,802,370	11.41	0.00	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>
R2035	On	06/05/2021	Bond Future			10.45282	90.31304	10.43446	90.43471		14.69	0.00	0
R2035	On	05/08/2021	Bond Future			10.66244	91.28095	10.64326	91.40431		14.10	0.00	0
R2035	On	04/11/2021	Bond Future			10.87518	87.79035	10.85520	87.91516		14.07	0.00	0
R2035	On	03/02/2022	Bond Future			11.10569	88.74801	11.08484	88.87424		13.35	0.00	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>
R2035	On	06/05/2021	Bond Future	12.36	Call			11,632.60000	11.63260	11,511,710	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.36	Put			91.80000	0.09180	92,580	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.05	Put			1,097.47000	1.09747	1,115,460	16.01	0.00	0
R2035	On	06/05/2021	Bond Future	10.55	Call			2,902.52000	2.90252	2,818,600	15.08	0.00	0
R2035	On	06/05/2021	Bond Future	10.55	Put			2,140.86000	2.14086	2,178,610	15.08	0.00	0
R2035	On	06/05/2021	Bond Future	10.05	Put			3,965.02000	3.96502	4,030,610	14.46	0.00	0
R2035	On	06/05/2021	Bond Future	10.40	Call			2,369.86000	2.36986	2,293,690	14.87	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	06/05/2021	Bond Future	11.15	Put			957.12000	0.95712	972,340	16.22	0.00	0
R2035	On	06/05/2021	Bond Future	11.15	Call			5,524.99000	5.52499	5,418,540	16.22	0.00	0
R2035	On	06/05/2021	Bond Future	12.91	Call			14,452.11000	14.45211	14,330,480	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Put			93.94000	0.09394	94,750	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.05	Call			5,047.90000	5.04790	4,944,220	16.01	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Call			3,959.57000	3.95957	3,864,120	15.54	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Call			7,464.74000	7.46474	7,350,140	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Put			492.05000	0.49205	499,120	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Call			13,743.03000	13.74303	13,621,480	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.05	Call			1,360.72000	1.36072	1,304,640	14.46	0.00	0
R2035	On	06/05/2021	Bond Future	10.40	Put			2,598.87000	2.59887	2,644,370	14.87	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Put			194.40000	0.19440	196,650	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Call			6,343.17000	6.34317	6,232,730	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Put			740.70000	0.74070	751,930	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Put			3,171.62000	3.17162	3,226,060	14.68	0.00	0
R2035	On	06/05/2021	Bond Future	12.91	Put			23.72000	0.02372	23,760	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Put			1,518.33000	1.51833	1,544,550	15.54	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Call			11,684.51000	11.68451	11,563,590	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Put			89.71000	0.08971	90,460	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Call			11,580.69000	11.58069	11,459,830	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Call			1,867.97000	1.86797	1,800,740	14.68	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Put			34.03000	0.03403	34,150	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Call			9,865.17000	9.86517	9,745,750	16.42	0.00	0
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.30	Put			46,802.96000	46.80296	46,926,320	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Put			46,686.38000	46.68638	46,809,740	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	11.37	Put			1,868.34000	1.86834	1,895,270	15.26	0.00	0
R2035	On	05/08/2021	Bond Future	10.77	Call			3,967.59000	3.96759	3,888,920	14.37	0.00	0
R2035	On	05/08/2021	Bond Future	10.77	Put			3,157.04000	3.15704	3,201,730	14.37	0.00	0
R2035	On	05/08/2021	Bond Future	10.02	Put			5,916.80000	5.91680	5,990,440	13.61	0.00	0
R2035	On	05/08/2021	Bond Future	5.29	Put			46,919.67000	46.91967	47,043,030	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	10.02	Call			1,766.97000	1.76697	1,717,250	13.61	0.00	0
R2035	On	05/08/2021	Bond Future	11.37	Call			6,371.55000	6.37155	6,275,120	15.26	0.00	0
R2035	On	04/11/2021	Bond Future	13.82	Put			267.94000	0.26794	272,240	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	11.75	Call			7,570.74000	7.57074	7,474,980	15.32	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	04/11/2021	Bond Future	11.75	Put			2,228.76000	2.22876	2,257,810	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	11.08	Call			4,951.95000	4.95195	4,872,280	14.38	0.00	0
R2035	On	04/11/2021	Bond Future	11.08	Put			3,562.66000	3.56266	3,607,800	14.38	0.00	0
R2035	On	04/11/2021	Bond Future	10.23	Put			6,447.36000	6.44736	6,519,100	13.60	0.00	0
R2035	On	04/11/2021	Bond Future	10.23	Call			2,406.40000	2.40640	2,353,330	13.60	0.00	0
R2035	On	04/11/2021	Bond Future	12.52	Call			10,655.02000	10.65502	10,546,000	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	12.52	Put			1,095.76000	1.09576	1,111,550	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	12.53	Call			10,696.91000	10.69691	10,587,750	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	12.53	Put			1,085.04000	1.08504	1,100,690	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	12.51	Call			10,613.16000	10.61316	10,504,280	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	10.12	Put			6,923.04000	6.92304	6,998,480	13.49	0.00	0
R2035	On	04/11/2021	Bond Future	10.12	Call			2,143.07000	2.14307	2,093,700	13.49	0.00	0
R2035	On	04/11/2021	Bond Future	10.62	Put			4,951.97000	4.95197	5,010,930	13.96	0.00	0
R2035	On	04/11/2021	Bond Future	10.62	Call			3,462.91000	3.46291	3,397,060	13.96	0.00	0
R2035	On	04/11/2021	Bond Future	13.82	Call			16,238.63000	16.23863	16,118,120	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	12.51	Put			1,106.57000	1.10657	1,122,500	15.32	0.00	0
R2035	On	03/02/2022	Bond Future	11.22	Call			5,092.78000	5.09278	5,016,490	13.52	0.00	0
R2035	On	03/02/2022	Bond Future	11.22	Put			4,279.28000	4.27928	4,329,220	13.52	0.00	0
R2035	On	03/02/2022	Bond Future	9.70	Call			1,407.32000	1.40732	1,373,290	12.53	0.00	0
R2035	On	03/02/2022	Bond Future	11.23	Call			5,125.54000	5.12554	5,048,990	13.53	0.00	0
R2035	On	03/02/2022	Bond Future	11.23	Put			4,252.30000	4.25230	4,301,980	13.53	0.00	0
R2035	On	03/02/2022	Bond Future	11.24	Call			5,158.38000	5.15838	5,081,580	13.53	0.00	0
R2035	On	03/02/2022	Bond Future	11.24	Put			4,225.47000	4.22547	4,274,900	13.53	0.00	0
R2035	On	03/02/2022	Bond Future	11.39	Call			5,670.33000	5.67033	5,589,790	13.68	0.00	0
R2035	On	03/02/2022	Bond Future	11.39	Put			3,849.58000	3.84958	3,895,270	13.68	0.00	0
R2035	On	03/02/2022	Bond Future	10.65	Call			3,390.23000	3.39023	3,329,480	13.08	0.00	0
R2035	On	03/02/2022	Bond Future	10.65	Put			6,085.82000	6.08582	6,151,300	13.08	0.00	0
R2035	On	03/02/2022	Bond Future	9.70	Put			10,434.33000	10.43433	10,526,530	12.53	0.00	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>
R2037	On	06/05/2021	Bond Future			10.70062	85.74828	10.67707	85.90347		15.81	0.00	0
R2037	On	05/08/2021	Bond Future			10.91260	82.41195	10.88801	82.56920		15.94	0.00	0
R2037	On	04/11/2021	Bond Future			11.11645	83.30066	11.09087	83.45975		15.14	0.00	0
R2037	On	03/02/2022	Bond Future			11.33722	79.95528	11.31057	80.11610		15.10	0.00	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>
R2037	On	06/05/2021	Bond Future	12.43	Call			10,613.24000	10.61324	10,461,330	17.66	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	06/05/2021	Bond Future	12.43	Put			156.32000	0.15632	159,600	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.44	Call			10,663.78000	10.66378	10,511,800	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.44	Put			153.08000	0.15308	156,290	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.42	Call			10,562.70000	10.56270	10,410,870	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.42	Put			159.61000	0.15961	162,970	17.66	0.00	0
R2037	On	05/08/2021	Bond Future	12.28	Put			965.55000	0.96555	985,550	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.26	Call			9,112.20000	9.11220	8,975,360	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.26	Put			988.16000	0.98816	1,008,570	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.27	Call			9,155.49000	9.15549	9,018,440	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.27	Put			976.80000	0.97680	997,000	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.28	Call			9,198.82000	9.19882	9,061,570	17.49	0.00	0
R2037	On	04/11/2021	Bond Future	12.83	Call			10,919.19000	10.91919	10,781,140	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.83	Put			1,092.08000	1.09208	1,113,120	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.81	Call			10,837.69000	10.83769	10,699,990	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.81	Put			1,113.01000	1.11301	1,134,400	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.82	Call			10,878.42000	10.87842	10,740,550	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.82	Put			1,102.50000	1.10250	1,123,720	16.48	0.00	0
R2037	On	03/02/2022	Bond Future	11.46	Put			4,322.61000	4.32261	4,387,120	15.28	0.00	0
R2037	On	03/02/2022	Bond Future	11.47	Call			5,250.39000	5.25039	5,153,750	15.29	0.00	0
R2037	On	03/02/2022	Bond Future	11.47	Put			4,295.46000	4.29546	4,359,640	15.29	0.00	0
R2037	On	03/02/2022	Bond Future	11.45	Call			5,185.69000	5.18569	5,089,690	15.27	0.00	0
R2037	On	03/02/2022	Bond Future	11.45	Put			4,349.61000	4.34961	4,414,430	15.27	0.00	0
R2037	On	03/02/2022	Bond Future	11.46	Call			5,218.15000	5.21815	5,121,840	15.28	0.00	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>
R2040	On	06/05/2021	Bond Future			10.88359	87.52925	10.85482	87.73040		16.25	53,305,313.25	609
R2040	On	05/08/2021	Bond Future			11.09320	83.96176	11.06317	84.16540		16.48	0.00	0
R2040	On	04/11/2021	Bond Future			11.29445	84.86722	11.26320	85.07320		15.56	0.00	0
R2040	On	03/02/2022	Bond Future			11.51222	81.28868	11.47964	81.49695		15.67	0.00	0
<b>Total R2040 Future</b>												<b>53,305,313.25</b>	<b>609</b>
R2040	On	06/05/2021	Bond Future	12.43	Call			10,225.46000	10.22546	10,032,210	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.43	Put			238.69000	0.23869	246,590	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.44	Call			10,278.02000	10.27802	10,084,610	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	11.58	Put			1,026.08000	1.02608	1,059,290	17.87	0.00	0
R2040	On	06/05/2021	Bond Future	11.58	Call			5,874.22000	5.87422	5,706,280	17.87	0.00	0
R2040	On	06/05/2021	Bond Future	13.38	Call			15,148.72000	15.14872	14,948,450	18.27	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2040	On	06/05/2021	Bond Future	12.44	Put			234.01000	0.23401	241,750	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.42	Call			10,172.92000	10.17292	9,979,830	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	13.38	Put			29.39000	0.02939	30,270	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.42	Put			243.45000	0.24345	251,510	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	10.83	Put			2,737.25000	2.73725	2,821,120	16.36	0.00	0
R2040	On	06/05/2021	Bond Future	10.83	Call			2,563.11000	2.56311	2,445,830	16.36	0.00	0
R2040	On	05/08/2021	Bond Future	12.48	Put			995.58000	0.99558	1,022,680	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.49	Call			9,849.06000	9.84906	9,672,250	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.49	Put			984.14000	0.98414	1,010,970	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.47	Call			9,758.46000	9.75846	9,582,190	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	11.55	Put			2,472.81000	2.47281	2,533,660	17.26	0.00	0
R2040	On	05/08/2021	Bond Future	11.55	Call			5,679.28000	5.67928	5,536,490	17.26	0.00	0
R2040	On	05/08/2021	Bond Future	14.80	Call			20,330.11000	20.33011	20,127,830	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.47	Put			1,007.13000	1.00713	1,034,500	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	14.80	Put			40.14000	0.04014	41,500	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.48	Call			9,803.74000	9.80374	9,627,200	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	11.05	Put			3,823.51000	3.82351	3,911,230	16.54	0.00	0
R2040	On	05/08/2021	Bond Future	11.05	Call			3,733.96000	3.73396	3,618,040	16.54	0.00	0
R2040	On	04/11/2021	Bond Future	12.90	Put			1,252.27000	1.25227	1,283,160	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.91	Call			11,067.63000	11.06763	10,892,300	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.91	Put			1,240.60000	1.24060	1,271,250	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.89	Call			10,983.31000	10.98331	10,808,460	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.89	Put			1,264.03000	1.26403	1,295,160	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.90	Call			11,025.46000	11.02546	10,850,370	16.96	0.00	0
R2040	On	03/02/2022	Bond Future	11.58	Call			5,396.49000	5.39649	5,275,170	15.98	0.00	0
R2040	On	03/02/2022	Bond Future	11.58	Put			4,757.66000	4.75766	4,844,610	15.98	0.00	0
R2040	On	03/02/2022	Bond Future	11.59	Call			5,431.24000	5.43124	5,309,510	16.00	0.00	0
R2040	On	03/02/2022	Bond Future	11.59	Put			4,729.20000	4.72920	4,815,740	16.00	0.00	0
R2040	On	03/02/2022	Bond Future	11.57	Call			5,362.14000	5.36214	5,241,240	15.97	0.00	0
R2040	On	03/02/2022	Bond Future	11.57	Put			4,786.60000	4.78660	4,873,970	15.97	0.00	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2040</b>												<b>53,305,313.25</b>	<b>609</b>
R2044	On	06/05/2021	Bond Future			10.95724	84.02808	10.92321	84.26788		17.11	0.00	0
R2044	On	05/08/2021	Bond Future			11.15906	80.54821	11.12354	80.79091		17.35	0.00	0
R2044	On	04/11/2021	Bond Future			11.35254	81.41689	11.31557	81.66237		16.36	0.00	0
R2044	On	03/02/2022	Bond Future			11.56166	77.92583	11.52311	78.17399		16.49	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>
R2044 On 06/05/2021 Bond Future	12.44	Call			9,914.60000	9.91460	9,687,030	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.44	Put			279.51000	0.27951	291,740	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.45	Call			9,966.29000	9.96629	9,738,500	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.45	Put			274.23000	0.27423	286,240	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	10.70	Call			1,946.42000	1.94642	1,830,700	17.03	0.00	0
R2044 On 06/05/2021 Bond Future	11.40	Call			4,723.27000	4.72327	4,541,990	18.38	0.00	0
R2044 On 06/05/2021 Bond Future	11.40	Put			1,468.41000	1.46841	1,526,930	18.38	0.00	0
R2044 On 06/05/2021 Bond Future	11.79	Call			6,634.11000	6.63411	6,429,660	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.10	Put			2,157.77000	2.15777	2,240,980	17.70	0.00	0
R2044 On 06/05/2021 Bond Future	12.50	Call			10,224.87000	10.22487	9,996,020	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.50	Put			249.11000	0.24911	260,060	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.90	Call			7,170.87000	7.17087	6,961,140	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.43	Put			284.88000	0.28488	297,330	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	10.70	Put			3,549.11000	3.54911	3,673,190	17.03	0.00	0
R2044 On 06/05/2021 Bond Future	12.43	Call			9,862.92000	9.86292	9,635,570	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.90	Put			732.44000	0.73244	762,510	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.35	Put			1,566.02000	1.56602	1,628,220	18.26	0.00	0
R2044 On 06/05/2021 Bond Future	11.35	Call			4,489.92000	4.48992	4,312,320	18.26	0.00	0
R2044 On 06/05/2021 Bond Future	11.79	Put			876.90000	0.87690	912,250	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.10	Call			3,390.80000	3.39080	3,234,210	17.70	0.00	0
R2044 On 05/08/2021 Bond Future	12.60	Put			953.89000	0.95389	986,090	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.61	Call			10,129.17000	10.12917	9,918,360	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.61	Put			943.03000	0.94303	974,920	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.59	Call			10,039.54000	10.03954	9,829,350	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.59	Put			964.86000	0.96486	997,370	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.60	Call			10,084.34000	10.08434	9,873,840	19.12	0.00	0
R2044 On 04/11/2021 Bond Future	12.90	Call			10,807.75000	10.80775	10,602,090	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.90	Put			1,341.40000	1.34140	1,381,220	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.91	Call			10,849.04000	10.84904	10,643,080	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.91	Put			1,329.21000	1.32921	1,368,730	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.89	Call			10,766.48000	10.76648	10,561,120	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.89	Put			1,353.68000	1.35368	1,393,800	17.83	0.00	0
R2044 On 03/02/2022 Bond Future	11.61	Put			4,775.29000	4.77529	4,880,790	16.59	0.00	0
R2044 On 03/02/2022 Bond Future	11.59	Call			5,265.59000	5.26559	5,123,930	16.57	0.00	0
R2044 On 03/02/2022 Bond Future	11.59	Put			4,835.84000	4.83584	4,942,340	16.57	0.00	0
R2044 On 03/02/2022 Bond Future	11.60	Call			5,299.13000	5.29913	5,156,970	16.58	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044 On 03/02/2022 Bond Future	11.60	Put			4,805.48000	4.80548	4,911,480	16.58	0.00	0
R2044 On 03/02/2022 Bond Future	11.61	Call			5,332.75000	5.33275	5,190,090	16.59	0.00	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>
R2048 On 06/05/2021 Bond Future			10.84917	83.47546	10.81505	83.72480		17.40	1,836,460.12	22
R2048 On 05/08/2021 Bond Future			11.03586	84.37011	11.00028	84.62242		16.76	0.00	0
R2048 On 04/11/2021 Bond Future			11.22398	80.86810	11.18692	81.12327		16.63	0.00	0
R2048 On 03/02/2022 Bond Future			11.42659	81.75029	11.38792	82.00825		15.90	0.00	0
<b>Total R2048 Future</b>									<b>1,836,460.12</b>	<b>22</b>
R2048 On 06/05/2021 Bond Future	12.35	Call			10,277.38000	10.27738	10,039,840	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.35	Put			257.45000	0.25745	269,250	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.36	Call			10,330.38000	10.33038	10,092,630	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.36	Put			252.45000	0.25245	264,040	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.34	Call			10,224.37000	10.22437	9,987,060	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.34	Put			262.53000	0.26253	274,560	19.61	0.00	0
R2048 On 05/08/2021 Bond Future	12.52	Call			10,545.63000	10.54563	10,324,950	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.52	Put			895.37000	0.89537	927,000	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.50	Call			10,453.32000	10.45332	10,233,280	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.50	Put			916.43000	0.91643	948,700	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.51	Call			10,499.47000	10.49947	10,279,100	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.51	Put			905.85000	0.90585	937,790	18.49	0.00	0
R2048 On 04/11/2021 Bond Future	12.84	Put			1,233.34000	1.23334	1,271,750	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.85	Call			11,386.83000	11.38683	11,169,780	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.85	Put			1,221.81000	1.22181	1,259,930	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.83	Call			11,301.84000	11.30184	11,085,380	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.83	Put			1,244.96000	1.24496	1,283,670	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.84	Call			11,344.33000	11.34433	11,127,570	18.15	0.00	0
R2048 On 03/02/2022 Bond Future	11.48	Call			5,450.19000	5.45019	5,301,970	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.48	Put			4,838.41000	4.83841	4,948,150	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.49	Call			5,485.25000	5.48525	5,336,510	16.10	0.00	0
R2048 On 03/02/2022 Bond Future	11.49	Put			4,807.55000	4.80755	4,916,770	16.10	0.00	0
R2048 On 03/02/2022 Bond Future	11.47	Call			5,415.53000	5.41553	5,267,830	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.47	Put			4,869.78000	4.86978	4,980,040	16.09	0.00	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>									<b>1,836,460.12</b>	<b>22</b>
R209 On 06/05/2021 Bond Future			10.34070	69.94494	10.32216	70.05244		17.47	6,994,494.00	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	05/08/2021	Bond Future			10.52384	70.69507	10.50458	70.80393		16.58	0.00	0
R209	On	04/11/2021	Bond Future			10.70856	68.31702	10.68856	68.42723		16.64	0.00	0
R209	On	03/02/2022	Bond Future			10.90400	69.06235	10.88324	69.17380		15.55	0.00	0
<b>Total R209 Future</b>												<b>6,994,494.00</b>	<b>100</b>
R209	On	06/05/2021	Bond Future	12.23	Call			10,015.46000	10.01546	9,908,790	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.23	Put			102.12000	0.10212	102,950	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.24	Call			10,059.63000	10.05963	9,952,940	19.26	0.00	0
R209	On	06/05/2021	Bond Future	9.50	Put			5,570.58000	5.57058	5,648,280	16.57	0.00	0
R209	On	06/05/2021	Bond Future	9.50	Call			554.76000	0.55476	524,960	16.57	0.00	0
R209	On	06/05/2021	Bond Future	10.35	Put			2,188.98000	2.18898	2,225,600	17.59	0.00	0
R209	On	06/05/2021	Bond Future	10.35	Call			2,350.31000	2.35031	2,279,430	17.59	2,279,430.00	1,000
R209	On	06/05/2021	Bond Future	10.60	Call			3,170.20000	3.17020	3,089,210	17.94	0.00	0
R209	On	06/05/2021	Bond Future	9.75	Put			4,362.67000	4.36267	4,428,370	16.90	0.00	0
R209	On	06/05/2021	Bond Future	9.75	Call			924.96000	0.92496	883,160	16.90	883,160.00	1,000
R209	On	06/05/2021	Bond Future	11.00	Call			4,708.21000	4.70821	4,615,140	18.71	0.00	0
R209	On	06/05/2021	Bond Future	11.00	Put			928.34000	0.92834	942,770	18.71	0.00	0
R209	On	06/05/2021	Bond Future	10.00	Put			3,333.36000	3.33336	3,386,510	17.21	0.00	0
R209	On	06/05/2021	Bond Future	12.22	Put			104.34000	0.10434	105,200	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.60	Call			7,241.22000	7.24122	7,138,300	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.60	Put			359.19000	0.35919	363,770	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.25	Put			2,479.68000	2.47968	2,520,810	17.47	0.00	0
R209	On	06/05/2021	Bond Future	10.25	Call			2,059.02000	2.05902	1,992,650	17.47	0.00	0
R209	On	06/05/2021	Bond Future	11.25	Call			5,760.47000	5.76047	5,662,330	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.60	Put			1,583.93000	1.58393	1,610,440	17.94	0.00	0
R209	On	06/05/2021	Bond Future	12.24	Put			99.93000	0.09993	100,740	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.22	Call			9,971.28000	9.97128	9,864,640	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.25	Put			661.38000	0.66138	670,740	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.25	Call			10,103.78000	10.10378	9,997,060	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.25	Put			97.79000	0.09779	98,570	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.00	Call			1,426.84000	1.42684	1,372,490	17.21	0.00	0
R209	On	05/08/2021	Bond Future	11.80	Call			7,762.66000	7.76266	7,667,510	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.80	Put			960.80000	0.96080	974,510	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.81	Call			7,800.43000	7.80043	7,705,140	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.81	Put			949.94000	0.94994	963,510	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.79	Call			7,724.92000	7.72492	7,629,920	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.79	Put			971.75000	0.97175	985,610	18.10	0.00	0
R209	On	04/11/2021	Bond Future	12.17	Call			8,773.94000	8.77394	8,680,330	18.06	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	04/11/2021	Bond Future	12.17	Put			1,259.53000	1.25953	1,276,130	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.00	Put			1,467.15000	1.46715	1,486,110	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.18	Call			8,809.05000	8.80905	8,715,320	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.18	Put			1,248.11000	1.24811	1,264,590	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.19	Call			8,844.21000	8.84421	8,750,340	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.19	Put			1,236.79000	1.23679	1,253,130	18.06	0.00	0
R209	On	04/11/2021	Bond Future	10.50	Call			3,356.94000	3.35694	3,296,410	16.64	0.00	0
R209	On	04/11/2021	Bond Future	10.50	Put			4,408.71000	4.40871	4,458,390	16.64	0.00	0
R209	On	04/11/2021	Bond Future	9.50	Put			8,291.93000	8.29193	8,369,420	15.62	0.00	0
R209	On	04/11/2021	Bond Future	9.50	Call			1,257.75000	1.25775	1,225,030	15.62	0.00	0
R209	On	04/11/2021	Bond Future	12.00	Call			8,182.44000	8.18244	8,091,190	18.06	0.00	0
R209	On	03/02/2022	Bond Future	11.02	Call			4,624.67000	4.62467	4,556,680	15.80	0.00	0
R209	On	03/02/2022	Bond Future	11.02	Put			3,895.31000	3.89531	3,938,770	15.80	0.00	0
R209	On	03/02/2022	Bond Future	11.03	Call			4,654.44000	4.65444	4,586,240	15.82	0.00	0
R209	On	03/02/2022	Bond Future	11.03	Put			3,872.20000	3.87220	3,915,450	15.82	0.00	0
R209	On	03/02/2022	Bond Future	11.04	Call			4,684.03000	4.68403	4,615,600	15.83	0.00	0
R209	On	03/02/2022	Bond Future	11.04	Put			3,848.96000	3.84896	3,891,980	15.83	0.00	0
<b>Total R209 Option</b>												<b>3,162,590.00</b>	<b>2,000</b>
<b>Total For R209</b>												<b>10,157,084.00</b>	<b>2,100</b>
R210	On	06/05/2021	Bond Future			200.56542	200.56542	200.57004	200.57004			0.00	0
R210	On	05/08/2021	Bond Future			202.76510	202.76510	202.77054	202.77054			0.00	0
R210	On	04/11/2021	Bond Future			202.25957	202.25957	202.26543	202.26543			0.00	0
R210	On	03/02/2022	Bond Future			204.51250	204.51250	204.51851	204.51851			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	06/05/2021	Bond Future			171.70279	171.70279	171.78094	171.78094			53,399,567.69	311
R212	On	05/08/2021	Bond Future			171.25554	171.25554	171.33520	171.33520			0.00	0
R212	On	04/11/2021	Bond Future			173.14097	173.14097	173.22181	173.22181			0.00	0
<b>Total R212 Future</b>												<b>53,399,567.69</b>	<b>311</b>
<b>Total For R212</b>												<b>53,399,567.69</b>	<b>311</b>
R213	On	06/05/2021	Bond Future			9.34427	86.50987	9.33090	86.58618		12.64	0.00	0
R213	On	05/08/2021	Bond Future			9.53619	87.43705	9.52219	87.51456		11.97	0.00	0
R213	On	04/11/2021	Bond Future			9.73284	84.85016	9.71823	84.92865		11.98	0.00	0
R213	On	03/02/2022	Bond Future			9.94753	85.77563	9.93227	85.85502		11.18	0.00	0
<b>Total R213 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
R213	On	06/05/2021	Bond Future	11.90	Call			13,168.28000	13.16828	13,091,840	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.90	Put			8.36000	0.00836	8,230	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.91	Call			13,213.80000	13.21380	13,137,370	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.91	Put			8.10000	0.00810	7,980	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.89	Call			13,122.72000	13.12272	13,046,280	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.89	Put			8.62000	0.00862	8,490	13.90	0.00	0
R213	On	05/08/2021	Bond Future	10.78	Call			7,381.56000	7.38156	7,311,820	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.78	Put			771.64000	0.77164	779,410	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.14	Call			4,894.50000	4.89450	4,833,280	12.58	0.00	0
R213	On	05/08/2021	Bond Future	10.14	Put			1,560.02000	1.56002	1,576,310	12.58	0.00	0
R213	On	05/08/2021	Bond Future	9.34	Put			3,372.62000	3.37262	3,406,430	11.87	0.00	0
R213	On	05/08/2021	Bond Future	9.34	Call			2,355.42000	2.35542	2,311,720	11.87	0.00	0
R213	On	05/08/2021	Bond Future	10.85	Call			7,661.86000	7.66186	7,591,440	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.85	Put			704.28000	0.70428	711,370	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.86	Call			7,702.15000	7.70215	7,631,620	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.86	Put			695.07000	0.69507	702,050	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.84	Call			7,621.64000	7.62164	7,551,310	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.84	Put			713.60000	0.71360	720,780	13.05	0.00	0
R213	On	04/11/2021	Bond Future	11.11	Call			8,154.09000	8.15409	8,086,250	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.11	Put			1,087.11000	1.08711	1,097,760	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.09	Call			8,080.44000	8.08044	8,012,800	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.09	Put			1,109.39000	1.10939	1,120,240	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.10	Call			8,117.23000	8.11723	8,049,490	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.10	Put			1,098.20000	1.09820	1,108,950	13.00	0.00	0
R213	On	03/02/2022	Bond Future	9.97	Call			3,895.06000	3.89506	3,847,690	11.32	0.00	0
R213	On	03/02/2022	Bond Future	9.97	Put			3,698.95000	3.69895	3,730,970	11.32	0.00	0
R213	On	03/02/2022	Bond Future	9.98	Call			3,922.34000	3.92234	3,874,790	11.33	0.00	0
R213	On	03/02/2022	Bond Future	9.98	Put			3,674.36000	3.67436	3,706,200	11.33	0.00	0
R213	On	03/02/2022	Bond Future	9.96	Call			3,867.87000	3.86787	3,820,670	11.32	0.00	0
R213	On	03/02/2022	Bond Future	10.15	Put			3,292.39000	3.29239	3,321,330	11.48	0.00	0
R213	On	03/02/2022	Bond Future	9.58	Call			2,897.41000	2.89741	2,857,150	11.06	0.00	0
R213	On	03/02/2022	Bond Future	9.58	Put			4,757.67000	4.75767	4,796,800	11.06	0.00	0
R213	On	03/02/2022	Bond Future	8.63	Put			8,286.78000	8.28678	8,344,020	10.44	0.00	0
R213	On	03/02/2022	Bond Future	9.96	Put			3,723.68000	3.72368	3,755,870	11.32	0.00	0
R213	On	03/02/2022	Bond Future	8.63	Call			1,135.09000	1.13509	1,112,940	10.44	0.00	0
R213	On	03/02/2022	Bond Future	10.15	Call			4,415.86000	4.41586	4,365,410	11.48	0.00	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>
R214 On 06/05/2021 Bond Future			10.80296	66.37799	10.76891	66.57629		19.27		0.00	0
R214 On 05/08/2021 Bond Future			10.98760	67.08941	10.95220	67.29008		18.27		0.00	0
R214 On 04/11/2021 Bond Future			11.17357	64.53542	11.13681	64.73839		18.38		0.00	0
R214 On 03/02/2022 Bond Future			11.37333	65.23938	11.33510	65.44460		17.17		0.00	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>
R214 On 06/05/2021 Bond Future	12.26	Call			8,150.88000	8.15088	7,964,190	21.26		0.00	0
R214 On 06/05/2021 Bond Future	12.26	Put			292.89000	0.29289	304,500	21.26		0.00	0
R214 On 06/05/2021 Bond Future	12.27	Call			8,193.16000	8.19316	8,006,270	21.26		0.00	0
R214 On 06/05/2021 Bond Future	12.27	Put			287.73000	0.28773	299,140	21.26		0.00	0
R214 On 06/05/2021 Bond Future	12.25	Call			8,108.61000	8.10861	7,922,120	21.26		0.00	0
R214 On 06/05/2021 Bond Future	12.25	Put			298.13000	0.29813	309,940	21.26		0.00	0
R214 On 05/08/2021 Bond Future	12.01	Call			6,973.63000	6.97363	6,813,270	19.95		0.00	0
R214 On 05/08/2021 Bond Future	12.01	Put			1,382.12000	1.38212	1,422,430	19.95		0.00	0
R214 On 05/08/2021 Bond Future	12.02	Call			7,008.83000	7.00883	6,848,130	19.95		0.00	0
R214 On 05/08/2021 Bond Future	12.02	Put			1,368.24000	1.36824	1,408,210	19.95		0.00	0
R214 On 05/08/2021 Bond Future	12.03	Call			7,044.07000	7.04407	6,883,040	19.95		0.00	0
R214 On 05/08/2021 Bond Future	12.03	Put			1,354.46000	1.35446	1,394,100	19.95		0.00	0
R214 On 04/11/2021 Bond Future	12.48	Put			1,578.70000	1.57870	1,619,330	19.96		0.00	0
R214 On 04/11/2021 Bond Future	12.46	Call			8,305.76000	8.30576	8,143,960	19.96		0.00	0
R214 On 04/11/2021 Bond Future	12.46	Put			1,605.00000	1.60500	1,646,170	19.96		0.00	0
R214 On 04/11/2021 Bond Future	12.47	Call			8,338.80000	8.33880	8,176,720	19.96		0.00	0
R214 On 04/11/2021 Bond Future	12.47	Put			1,591.81000	1.59181	1,632,700	19.96		0.00	0
R214 On 04/11/2021 Bond Future	12.48	Call			8,371.85000	8.37185	8,209,510	19.96		0.00	0
R214 On 03/02/2022 Bond Future	11.41	Call			4,621.51000	4.62151	4,503,490	17.33		0.00	0
R214 On 03/02/2022 Bond Future	11.41	Put			4,220.45000	4.22045	4,307,650	17.33		0.00	0
R214 On 03/02/2022 Bond Future	11.39	Call			4,565.36000	4.56536	4,448,130	17.31		0.00	0
R214 On 03/02/2022 Bond Future	11.39	Put			4,270.99000	4.27099	4,358,980	17.31		0.00	0
R214 On 03/02/2022 Bond Future	11.40	Call			4,593.40000	4.59340	4,475,770	17.32		0.00	0
R214 On 03/02/2022 Bond Future	11.40	Put			4,245.65000	4.24565	4,333,240	17.32		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>Total for Bond</b>										<b>136,856,012.41</b>	<b>3,119</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES23 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES23A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23A</b>									<b>0.00</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>
GOVI On 06/05/2021 GOVI			766.95100	766.95100	767.50300	767.50300				0.00	0
GOVI On 05/08/2021 GOVI			775.08400	775.08400	775.64500	775.64500				0.00	0
GOVI On 04/11/2021 GOVI			783.51800	783.51800	784.08600	784.08600				0.00	0
GOVI On 03/02/2022 GOVI			792.06000	792.06000	792.63600	792.63600				0.00	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>
GOVI On 06/05/2021 GOVI	678.68	Call			888,230.00000	88.82300	882,710,000			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			888,130.00000	88.81300	882,610,000			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			888,330.00000	88.83300	882,810,000			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			565,150.00000	56.51500	559,540,000			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			565,050.00000	56.50500	559,440,000			0.00	0
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GOVI On 05/08/2021 GOVI	719.15	Call			564,950.00000	56.49500	559,340,000		0.00	0
GOVI On 04/11/2021 GOVI	728.41	Call			556,760.00000	55.67600	551,080,000		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			556,660.00000	55.66600	550,980,000		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			556,860.00000	55.68600	551,180,000		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			1,140.00000	0.11400	6,900,000		0.00	0
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0
GOVI On 03/02/2022 GOVI	792.76	Put			1,240.00000	0.12400	7,000,000		0.00	0
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0
GOVI On 03/02/2022 GOVI	792.74	Put			1,040.00000	0.10400	6,800,000		0.00	0
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>
AL37 On 06/05/2021 Index Future			790.31000	790.31000	788.86400	788.86400			0.00	0
AL37 On 05/08/2021 Index Future			798.69200	798.69200	797.23400	797.23400			0.00	0
AL37 On 04/11/2021 Index Future			807.38200	807.38200	805.91000	805.91000			0.00	0
AL37 On 03/02/2022 Index Future			816.18500	816.18500	814.69700	814.69700			0.00	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>
AL7T On 06/05/2021 Index Future			887.56100	887.56100	888.06700	888.06700			0.00	0
AL7T On 05/08/2021 Index Future			896.97400	896.97400	897.48900	897.48900			0.00	0
AL7T On 04/11/2021 Index Future			906.73400	906.73400	907.25600	907.25600			0.00	0
AL7T On 03/02/2022 Index Future			916.62000	916.62000	917.14800	917.14800			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			776.05200	776.05200	776.63700	776.63700			0.00	0
ALBI On 05/08/2021 Index Future			784.28200	784.28200	784.87700	784.87700			0.00	0
ALBI On 04/11/2021 Index Future			792.81600	792.81600	793.41800	793.41800			0.00	0
ALBI On 03/02/2022 Index Future			801.46000	801.46000	802.06900	802.06900			0.00	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>
IGOV On 06/05/2021 Index Future			281.87600	281.87600	282.00400	282.00400			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IGOV On 05/08/2021 Index Future			284.93500	284.93500	285.06400	285.06400			0.00	0
IGOV On 04/11/2021 Index Future			288.10300	288.10300	288.23500	288.23500			0.00	0
IGOV On 03/02/2022 Index Future			291.31200	291.31200	291.44500	291.44500			0.00	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>
JIBAR f On 17/03/2021 Jibar Future			3.68500	96.31500	3.71500	96.28500			0.00	0
JIBAR f On 21/04/2021 Jibar Future			3.68500	96.31500	3.72000	96.28000			0.00	0
JIBAR f On 19/05/2021 Jibar Future			3.68000	96.32000	3.73000	96.27000			0.00	0
JIBAR f On 15/06/2021 Jibar Future			3.68500	96.31500	3.74500	96.25500			0.00	0
JIBAR f On 21/07/2021 Jibar Future			3.72000	96.28000	3.78000	96.22000			0.00	0
JIBAR f On 18/08/2021 Jibar Future			3.78000	96.22000	3.84000	96.16000			0.00	0
JIBAR f On 15/09/2021 Jibar Future			3.80000	96.20000	3.90000	96.10000			0.00	0
JIBAR f On 15/12/2021 Jibar Future			4.09500	95.90500	4.23000	95.77000			0.00	0
JIBAR f On 16/03/2022 Jibar Future			4.26000	95.74000	4.42000	95.58000			0.00	0
JIBAR f On 15/06/2022 Jibar Future			4.50500	95.49500	4.65500	95.34500			0.00	0
JIBAR f On 21/09/2022 Jibar Future			4.65500	95.34500	4.82500	95.17500			0.00	0
JIBAR f On 21/12/2022 Jibar Future			4.82500	95.17500	5.01500	94.98500			0.00	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.75000	90.75000			0.00	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>136,856,012.41</b>	<b>3,119</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.48555			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			5.60500	103.93105	5.60500	103.91522		4,303,516,758,000.00		767,799,600
<b>Total AA07 SPOT</b>								<b>4,303,516,758,000.00</b>		<b>767,799,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For AA07</b>									<b>4,303,516,758,000.00</b>	<b>767,799,600</b>
ABCP1: On 07/12/2023 Spot Bond			3.50000	302.72228	3.50000	302.69342			70,000,000,000.00	20,000,000
<b>Total ABCPI3 SPOT</b>									<b>70,000,000,000.00</b>	<b>20,000,000</b>
<b>Total For ABCPI3</b>									<b>70,000,000,000.00</b>	<b>20,000,000</b>
ABF001: On 13/09/2026 Spot Bond					0.00000	100.98396			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	101.45778			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	101.43421	9.65000	101.40795			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	99.89348			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	101.02849			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	100.60010			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	101.22644			0.00	600,000,000
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>600,000,000</b>
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.48379			0.00	0
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>
ABFN21: On 30/05/2022 Spot Bond					0.00000	100.73968			0.00	0
<b>Total ABFN21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN21</b>									<b>0.00</b>	<b>0</b>
ABFN22: On 30/05/2024 Spot Bond					0.00000	102.23485			0.00	0
<b>Total ABFN22 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
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.37262			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	102.65587			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	104.26106			0.00	0
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.18043			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	100.81647			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	100.73332			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	101.69402			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	100.09039			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	100.59980			0.00	0
<b>Total ABFN32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN32</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.60689			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	100.58108			0.00	0
<b>Total ABFN34 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
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.71200			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	100.04096			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	101.53970			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	100.37640			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	101.28159			0.00	0
<b>Total ABFN39 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.57852			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	100.64138			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	99.88578			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	100.52102			0.00	0
<b>Total ABFN43 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN43</b>									<b>0.00</b>	<b>0</b>
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.53583			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	100.54646			0.00	0
<b>Total ABFN45 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
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.84044				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	99.97752				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	99.97624				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	99.79172				0.00	0
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	100.05910				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	99.74900				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	147.43559				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	77.65670	100.00000	77.48388				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			6.84000	6.84000	6.84000	141.58721				0.00	0 7
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0 7,</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0 7,</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.27702	100.00000	20.23165				0.00	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.80046				0.00	0
<b>Total ABKS1 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
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.79000	217.30113	2.79000	217.28460			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			2.44000	2.44000	2.44000	148.55139			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			3.95000	3.95000	3.95000	192.20198			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			4.60000	4.60000	4.60000	216.02480			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			6.43500	6.43500	6.43500	102.32386			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			6.99000	6.99000	6.99000	118.36332			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			5.09500	5.09500	5.09500	102.84384			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			4.62500	104.12130	4.62500	104.10817			0.00	0
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			4.93500	108.23526	4.93500	108.22068		198,387,000,000,000.00	40,200,000,000	20
<b>Total ABS13 SPOT</b>								<b>18,387,000,000,000.00</b>	<b>40,200,000,000</b>	<b>20</b>
<b>Total For ABS13</b>								<b>18,387,000,000,000.00</b>	<b>40,200,000,000</b>	<b>20</b>
ABS15 On 11/11/2022 Spot Bond			4.96500	110.57968	4.96500	110.56470		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			6.55500	118.32076	6.55500	118.29968		0.00	0	0
<b>Total ABS16 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
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			7.76500	117.82711	7.76500	117.80232			0.00	0 1
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0 1,</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0 1,</b>
ABS18 On 26/09/2023 Spot Bond			5.40500	114.63758	5.40500	114.62069			0.00	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			7.10000	111.68551	7.10000	111.66399		24,818,958,800,000.00		3,495,628,000
<b>Total ABS7 SPOT</b>								<b>24,818,958,800,000.00</b>		<b>3,495,628,000</b>
<b>Total For ABS7</b>								<b>24,818,958,800,000.00</b>		<b>3,495,628,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.75250	100.00000	13.72173			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			1.88000	1.88000	1.88000	315.55598			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	169.91912	1.16000	169.91369			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			9.86500	9.86500	9.86500	104.27472			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	101.09220			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	101.05786			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	101.01515			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	101.02032			0.00	0
<b>Total ACL145 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
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>
ACL18 On 20/09/2022 Spot Bond					0.00000	100.53032			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>
ACL19 On 20/09/2022 Spot Bond					0.00000	101.05467			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>
ACL19 On 20/09/2022 Spot Bond					0.00000	101.05467			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>
ACL20 On 20/12/2022 Spot Bond					0.00000	101.08390			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>
ACL20 On 20/12/2022 Spot Bond					0.00000	101.08390			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>
ACL20 On 30/01/2023 Spot Bond					0.00000	164.81863			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>
ACL20 On 14/02/2023 Spot Bond					0.00000	166.24375			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>
ACL21 On 20/12/2023 Spot Bond					0.00000	100.99970			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>
ACL22 On 20/09/2021 Spot Bond					0.00000	100.99281			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>
ACL22 On 20/09/2021 Spot Bond					0.00000	100.96703			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	101.41016			0.00	0
<b>Total AECI01 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
<b>Total For AECI01</b>									<b>0.00</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.37097			0.00	0
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.00007			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	100.00008			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	99.93654			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	100.50836			0.00	40,000,000
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For AGL02</b>									<b>0.00</b>	<b>40,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	98.25398			0.00	0
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.40704			0.00	0 1
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0 1,1</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0 1,1</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	101.44783			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	102.17728			0.00	0
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	102.10647			0.00	0
<b>Total AGT04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGT04</b>									<b>0.00</b>	<b>0</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.51648			0.00	0
<b>Total AHF2A3 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
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.51648				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	100.60203				0.00	0
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.50225				0.00	0
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.49749				0.00	0
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.54982				0.00	0
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.60210				0.00	0
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.77291				0.00	0
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.82502				0.00	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.20089				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>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.00013				0.00	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			6.12500	108.57812	6.12500	108.56003				0.00	0
<b>Total AHF5A3 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
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	100.00016				0.00	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00020				0.00	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	100.44198				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	100.28632				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	100.47027				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	100.00010				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	100.00012				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	100.00032				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	100.00008				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	100.00012				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	100.00014				0.00	0
<b>Total AHF7C1 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
<b>Total For AHF7C1</b>									<b>0.00</b>	<b>0</b>
AHF7D On 21/08/2025 Spot Bond					0.00000	100.00040			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			7.00500	113.00571	7.00500	112.98433			0.00	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			6.12500	111.29572	6.12500	111.27718		1,526,624,400,000.00		249,244,800
<b>Total AIR04 SPOT</b>								<b>1,526,624,400,000.00</b>		<b>249,244,800</b>
<b>Total For AIR04</b>								<b>1,526,624,400,000.00</b>		<b>249,244,800</b>
AIR05 On 29/05/2030 Spot Bond			11.18000	95.64052	11.18000	95.61179		318,120,192,000.00		28,454,400
<b>Total AIR05 SPOT</b>								<b>318,120,192,000.00</b>		<b>28,454,400</b>
<b>Total For AIR05</b>								<b>318,120,192,000.00</b>		<b>28,454,400</b>
AIRL01 On 30/04/2028 Spot Bond			6.22000	169.42558	6.22000	169.39709		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	100.60216		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	100.42128		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	101.11993		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	100.33271		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	100.67675		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	101.27488		0.00		0
<b>Total APF10 SPOT</b>								<b>0.00</b>		<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>
APF12 On 24/02/2022 Spot Bond					0.00000	99.96545			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	100.97621			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	101.21876			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			4.95000	230.87779	4.95000	230.84680			0.00	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			4.96500	208.36555	4.96500	208.33747			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	101.17224			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	168.39053	2.14000	168.38062			0.00	0
<b>Total ASN137 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN137</b>									<b>0.00</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN140 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN140</b>									<b>0.00</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond					0.00000	98.28981			0.00	0
<b>Total ASN145 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
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.28484				0.00	12,063,000,000 12
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>12,063,000,000 12,</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>12,063,000,000 12,</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.29312				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	168.32084	2.18500	168.31073				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	55.19991				0.00	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	99.87614				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			4.84000	181.78421	4.84000	181.76033				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	100.22678				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	100.04358				0.00	0
<b>Total ASN161 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
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	101.22514				0.00	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	101.17329				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	100.88141				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			4.95000	104.72523	4.95000	104.71108				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	100.91206				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	100.92616				0.00	0
<b>Total ASN203 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
<b>Total For ASN203</b>									<b>0.00</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.01559			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	99.96321			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	99.95782			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	99.89755			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	99.90692			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	101.16985			0.00	0
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>
ASN27: On 20/06/2023 Spot Bond					0.00000	100.91439			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	100.10658			0.00	0
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	100.00016			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	100.00016			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	101.12482			0.00	0
<b>Total ASN286 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
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>
ASN29 On 26/09/2023 Spot Bond					0.00000	100.87610			0.00	0
<b>Total ASN291 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN291</b>									<b>0.00</b>	<b>0</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.98939			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	101.27282			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			4.34600	4.34600	4.34600	101.36578			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			5.07600	5.07600	5.07600	91.86375			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	100.93573			0.00	0
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>
ASN32 On 20/06/2024 Spot Bond					0.00000	101.07183			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	100.20713			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	100.94295			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			5.06000	103.22663	5.06000	103.21238			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	101.00654			0.00	0
<b>Total ASN341 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
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.91200				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	100.97448				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	100.96357				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	100.96357				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	99.89741				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	101.16115				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	100.94464				0.00	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.98073				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	100.37424				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	101.04969				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	101.04969				0.00	0
<b>Total ASN384 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
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>
ASN38: On 20/12/2022 Spot Bond					0.00000	101.14575				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	100.95323				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	100.00002				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	101.00279				0.00	0
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.94636				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	101.11817				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	101.11938				0.00	0
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>
ASN42: On 20/12/2024 Spot Bond					0.00000	105.33074				0.00	0
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>
ASN44: On 17/06/2021 Spot Bond					0.00000	100.90410				0.00	0
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>
ASN44: On 17/06/2021 Spot Bond					0.00000	100.90410				0.00	0
<b>Total ASN445 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
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>
ASN44: On 22/06/2023 Spot Bond					0.00000	100.87230				0.00	0
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>
ASN45: On 23/06/2025 Spot Bond					0.00000	100.90095				0.00	0
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>
ASN45: On 01/07/2023 Spot Bond					0.00000	101.20409				0.00	0
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>
ASN45: On 20/03/2023 Spot Bond					0.00000	101.63226				0.00	0
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>
ASN45: On 21/12/2026 Spot Bond					0.00000	103.83762				0.00	0
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>
ASN46: On 17/07/2023 Spot Bond					0.00000	100.49345				0.00	0
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>
ASN46: On 17/07/2023 Spot Bond					0.00000	100.49821				0.00	0
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	99.83934				0.00	0
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.11352				0.00	0
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.55952				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	99.82416				0.00	0 1
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0 1;</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For ASN470</b>									<b>0.00</b>	<b>0</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.32696			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	100.38390			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	103.94419			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	99.84620			0.00	0
<b>Total ASN474 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN474</b>									<b>0.00</b>	<b>0</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	100.15509			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	100.97712			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	101.16976			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	99.96393			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	99.19800			0.00	0
<b>Total ASN485 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN485</b>									<b>0.00</b>	<b>0</b>
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.83398			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	100.97368			0.00	0
<b>Total ASN489 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
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>
ASN49: On 02/09/2021 Spot Bond					0.00000	99.90404				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	101.00947				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	100.69204				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	100.90766				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	100.89039				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	100.92656				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	100.92656				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	100.80158				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	100.79672				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	100.65646				0.00	0
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>
ASN50: On 28/09/2025 Spot Bond					0.00000	100.94794				0.00	0
<b>Total ASN507 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
<b>Total For ASN507</b>									<b>0.00</b>	<b>0</b>
ASN50: On 21/12/2026 Spot Bond			9.00000	101.55989	9.00000	101.55342			0.00	0
<b>Total ASN508 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN508</b>									<b>0.00</b>	<b>0</b>
ASN50: On 21/12/2026 Spot Bond			8.18000	101.41959	8.18000	101.41189			0.00	0
<b>Total ASN509 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN509</b>									<b>0.00</b>	<b>0</b>
ASN51: On 21/12/2026 Spot Bond			8.36000	101.45041	8.36000	101.44296			0.00	0
<b>Total ASN510 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN510</b>									<b>0.00</b>	<b>0</b>
ASN51: On 21/12/2026 Spot Bond			8.36000	101.45041	8.36000	101.44296			0.00	0
<b>Total ASN511 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN511</b>									<b>0.00</b>	<b>0</b>
ASN51: On 30/03/2021 Spot Bond					0.00000	100.67626			0.00	0
<b>Total ASN514 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN514</b>									<b>0.00</b>	<b>0</b>
ASN51: On 08/04/2021 Spot Bond					0.00000	100.56900			0.00	0
<b>Total ASN517 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN517</b>									<b>0.00</b>	<b>0</b>
ASN51: On 14/04/2021 Spot Bond					0.00000	100.47370			0.00	0
<b>Total ASN518 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN518</b>									<b>0.00</b>	<b>0</b>
ASN52: On 31/07/2022 Spot Bond			9.10000	100.56701	9.10000	100.54229			0.00	0
<b>Total ASN522 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN522</b>									<b>0.00</b>	<b>0</b>
ASN52: On 31/07/2024 Spot Bond			11.05000	100.68570	11.05000	100.65580			0.00	0
<b>Total ASN525 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN525</b>									<b>0.00</b>	<b>0</b>
ASN53: On 31/07/2024 Spot Bond			11.00000	100.68267	11.00000	100.65289			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>
ASN53: On 13/05/2021 Spot Bond					0.00000	100.08342			0.00	0
<b>Total ASN531 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
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>
ASN53: On 31/01/2024 Spot Bond			10.50000	100.65232	10.50000	100.62388				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	4.58000				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	101.08164				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	100.65232	10.50000	100.62388				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	100.84361				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	100.32527				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	99.87348				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	100.98108				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	100.65840	10.60000	100.62968				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	100.89795				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	102.17446	10.47000	100.62213				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
<b>Total For ASN557</b>									<b>0.00</b>	<b>0</b>
ASN55: On 31/01/2024 Spot Bond			10.55000	100.60491	10.55000	100.57602			0.00	0
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>
ASN56: On 05/02/2024 Spot Bond					0.00000	100.28067			0.00	0
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.18188		284,520,000,000.00		60,000,000
<b>Total ASN561 SPOT</b>								<b>284,520,000,000.00</b>		<b>60,000,000</b>
<b>Total For ASN561</b>								<b>284,520,000,000.00</b>		<b>60,000,000</b>
ASN56: On 10/05/2021 Spot Bond					0.00000	100.16552			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>
ASN56: On 10/05/2021 Spot Bond					0.00000	100.16552			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>
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.12992			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>
ASN56: On 19/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		830,000,000,000,000.00		28,300,000,000 28
<b>Total ASN566 SPOT</b>								<b>830,000,000,000,000.00</b>		<b>28,300,000,000 28,;</b>
<b>Total For ASN566</b>								<b>830,000,000,000,000.00</b>		<b>28,300,000,000 28,;</b>
BAW21 On 24/03/2022 Spot Bond			5.52500	107.79517	5.52500	107.77895			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	103.88356	9.30000	103.85748			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	101.49310			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	101.61423			0.00	0
<b>Total BAW28 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
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	99.99999			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	101.18161			0.00	0
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.74163			0.00	0
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>
BAW33 On 13/10/2023 Spot Bond			6.01500	102.56257	6.01500	102.54588			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	101.50658			0.00	0 1
<b>Total BAW34 SPOT</b>									<b>0.00</b>	<b>0 1,</b>
<b>Total For BAW34</b>									<b>0.00</b>	<b>0 1,</b>
BAW35 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		50,000,000,000,000.00	500,000,000	32
<b>Total BAW35 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>500,000,000</b>	<b>32,</b>
<b>Total For BAW35</b>								<b>50,000,000,000,000.00</b>	<b>500,000,000</b>	<b>32,</b>
BAW36 On 18/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		2,200,000,000,000.00	22,000,000	71
<b>Total BAW36 SPOT</b>								<b>2,200,000,000,000.00</b>	<b>22,000,000</b>	<b>71,</b>
<b>Total For BAW36</b>								<b>2,200,000,000,000.00</b>	<b>22,000,000</b>	<b>71,</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.43377			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	101.18973			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	101.17542			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			8.32500	8.32500	8.32500	107.07396			0.00	0
<b>Total BAYA67 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
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.08179				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>
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.34005				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>
BAYA7 On 31/03/2026 Spot Bond			10.47500	10.47500	10.47500	111.43500				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>
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.99042				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>
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.07307				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>
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.80062				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>
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.80073				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>
BAYA7 On 30/09/2022 Spot Bond					0.00000	100.77990				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>
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.22577				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>
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.22577				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>
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.82350				0.00	0
<b>Total BAYA80 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
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>
BAYA8: On 30/06/2023 Spot Bond					0.00000	101.26182				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>
BAYA8: On 30/09/2023 Spot Bond					0.00000	101.22526				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>
BAYA8: On 30/09/2023 Spot Bond					0.00000	101.26122				0.00	0
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>
BAYA8: On 31/01/2023 Spot Bond					0.00000	101.18901				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	101.26107				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	101.40579				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	101.44088				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	101.44088				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	101.44088				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	101.47709				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For BAYB17</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.44153			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	101.80810			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	101.51354			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	100.20370			0.00	0
<b>Total BC127 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BC127</b>									<b>0.00</b>	<b>0</b>
BD030 On 18/04/2028 Spot Bond			7.42000	7.42000	7.42000	106.64837			0.00	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>
BDX21 On 05/08/2033 Spot Bond					0.00000	100.27199			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	101.63827			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	100.70099			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	101.19865			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			7.12500	106.39027	7.12500	106.36970			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	99.82858			0.00	0
<b>Total BGL08 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
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	100.82835				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			7.02500	104.78313	7.02500	104.76324				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	101.37335				0.00	5,620,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>5,620,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>5,620,000,000</b>
BGL13 On 20/08/2021 Spot Bond			6.12500	102.79939	6.12500	102.78265				0.00	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	102.13504				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	103.68547				0.00	90,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>90,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.94159				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	100.23435				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	102.76082				0.00	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.56926				0.00	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	105.99576				0.00	0
<b>Total BGT01 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
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.13893				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	100.18543				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	100.37310				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			5.86500	111.91217	5.86500	111.89430				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	100.96442				0.00	0
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	101.22543				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	99.76272				0.00	0
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.41299				0.00	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42557				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	100.72339				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	99.42100				0.00	0
<b>Total BNPP04 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
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>
BNPP0: On 05/01/2025 Spot Bond					0.00000	96.31000				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	64.56200				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	100.13704				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	100.84691				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	100.42219				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	99.75116				0.00	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.05360				0.00	0
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.20562				0.00	0
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 26/02/2023 Spot Bond					0.00000	98.68648				0.00	60,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>60,000,000</b>
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.54104				0.00	0
<b>Total BPPF23 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
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.26817				0.00	0
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.28880				0.00	0
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.55290				0.00	0
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.59530				0.00	0
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.25628				0.00	0
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.26814				0.00	0
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.27845				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	100.89803				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	100.19797				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			4.72500	104.58025	4.72500	104.56684				0.00	0
<b>Total CBL26 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
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.13839			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	100.10061			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			6.91500	114.09521	6.91500	114.07390			0.00	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			7.26500	114.86582	7.26500	114.84330		2,067,964,814,000.00		284,647,600
<b>Total CCT02 SPOT</b>								<b>2,067,964,814,000.00</b>		<b>284,647,600</b>
<b>Total For CCT02</b>								<b>2,067,964,814,000.00</b>		<b>284,647,600</b>
CCT03 On 15/03/2025 Spot Bond			7.79500	116.46287	7.79500	116.43826		59,314,166,110,000.00		7,609,258,000
<b>Total CCT03 SPOT</b>								<b>59,314,166,110,000.00</b>		<b>7,609,258,000</b>
<b>Total For CCT03</b>								<b>59,314,166,110,000.00</b>		<b>7,609,258,000</b>
CCT04 On 17/07/2027 Spot Bond			9.21500	105.56088	9.21500	103.60546		20,322,969,259,000.00		2,205,422,600
<b>Total CCT04 SPOT</b>								<b>20,322,969,259,000.00</b>		<b>2,205,422,600</b>
<b>Total For CCT04</b>								<b>20,322,969,259,000.00</b>		<b>2,205,422,600</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.42762			0.00	0
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	100.29260			0.00	0
<b>Total CGR43 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR43</b>									<b>0.00</b>	<b>0</b>
CGR45 On 30/10/2021 Spot Bond					0.00000	100.41628			0.00	0
<b>Total CGR45 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR45</b>									<b>0.00</b>	<b>0</b>
CGR46 On 28/02/2023 Spot Bond					0.00000	99.86080			0.00	0
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	99.85034			0.00	0
<b>Total CGR47 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
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>
CGR50 On 23/10/2023 Spot Bond					0.00000	100.61200				0.00	0
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>
CGR51 On 23/10/2024 Spot Bond					0.00000	100.64970				0.00	0
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.43076				0.00	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	158.76301	3.14000	158.67039				0.00	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.45385				0.00	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			4.77000	114.64613	4.77000	112.29100				0.00	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.62749				0.00	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			6.89500	114.49249	6.89500	114.47106				0.00	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			8.70700	116.87215	8.70700	126.61600				0.00	0
<b>Total CLN365 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
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond					0.00000	100.29685			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	100.45771			0.00	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond					0.00000	107.13874			0.00	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			5.72000	104.53046	5.72000	104.51416			0.00	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	103.43424	10.98000	103.40370			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	100.88826			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	122.55592	6.50000	122.00800			0.00	0
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond					0.00000	106.42100			0.00	0
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond					0.00000	100.98068			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>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.98937			0.00	0
<b>Total CLN394 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
<b>Total For CLN394</b>									<b>0.00</b>	<b>0</b>
CLN394 On 14/11/2022 Spot Bond					0.00000	100.11317			0.00	0
<b>Total CLN398 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN398</b>									<b>0.00</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	100.11222			0.00	0
<b>Total CLN399 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN399</b>									<b>0.00</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000			0.00	0
<b>Total CLN440 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN440</b>									<b>0.00</b>	<b>0</b>
CLN440 On 24/05/2021 Spot Bond			5.62000	104.22816	5.62000	104.21233			0.00	0
<b>Total CLN445 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN445</b>									<b>0.00</b>	<b>0</b>
CLN445 On 31/01/2022 Spot Bond			2.11000	168.43700	2.11000	168.42724			0.00	0
<b>Total CLN452 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN452</b>									<b>0.00</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			5.14000	134.34951	5.14000	134.33068			0.00	0
<b>Total CLN453 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN453</b>									<b>0.00</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.58000	132.18551	5.58000	132.16542			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>
CLN454 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>
CLN456 On 17/11/2021 Spot Bond					0.00000	100.03078			0.00	0
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	100.15172			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	100.30327			0.00	0
<b>Total CLN460 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
<b>Total For CLN460</b>									<b>0.00</b>	<b>0</b>
CLN46: On 13/03/2022 Spot Bond			6.32500	108.23899	6.32500	108.22036			0.00	0
<b>Total CLN464 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN464</b>									<b>0.00</b>	<b>0</b>
CLN46: On 14/03/2022 Spot Bond					0.00000	101.59265			0.00	0
<b>Total CLN465 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN465</b>									<b>0.00</b>	<b>0</b>
CLN46: On 28/03/2022 Spot Bond					0.00000	101.09075			0.00	0
<b>Total CLN468 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN468</b>									<b>0.00</b>	<b>0</b>
CLN46: On 28/03/2022 Spot Bond					0.00000	101.38570			0.00	0
<b>Total CLN469 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN469</b>									<b>0.00</b>	<b>0</b>
CLN47: On 19/11/2022 Spot Bond					0.00000	100.05205			0.00	0
<b>Total CLN472 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN472</b>									<b>0.00</b>	<b>0</b>
CLN47: On 23/06/2021 Spot Bond					0.00000	99.36600			0.00	0
<b>Total CLN475 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN475</b>									<b>0.00</b>	<b>0</b>
CLN47: On 29/11/2021 Spot Bond			100.00000	60.20541	100.00000	60.07069			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>
CLN48: 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>
CLN48: On 20/05/2021 Spot Bond					0.00000	100.12251			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>
CLN48: On 20/05/2021 Spot Bond					0.00000	100.23565			0.00	0
<b>Total CLN483 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN483</b>									<b>0.00</b>	<b>0</b>
CLN48: On 02/12/2021 Spot Bond					0.00000	100.40673			0.00	0
<b>Total CLN484 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
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			5.82000	105.04384	5.82000	105.02728				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	103.32075	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			6.12500	104.72595	6.12500	104.70850				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	101.37822				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	101.15954				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	99.88907				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			6.52500	110.75780	6.52500	110.73815				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	102.09943				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	100.00027				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	100.69889				0.00	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	100.73875				0.00	0
<b>Total CLN502 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
<b>Total For CLN502</b>									<b>0.00</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	100.07404			0.00	0
<b>Total CLN504 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN504</b>									<b>0.00</b>	<b>0</b>
CLN504 On 24/10/2022 Spot Bond					0.00000	101.24664			0.00	0
<b>Total CLN505 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN505</b>									<b>0.00</b>	<b>0</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	101.43344			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	101.30340			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	93.55586			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	104.41776	9.96000	104.38972			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	103.16169	10.01000	103.13402			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	99.95183			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	101.42690	9.60000	102.52142			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	101.07974			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	99.90000			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
<b>Total For CLN522</b>									<b>0.00</b>	<b>0</b>
CLN52: On 13/05/2021 Spot Bond					0.00000	100.11011			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	104.23678	9.20000	104.21087			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	100.41590			0.00	300,000,000
<b>Total CLN525 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>
<b>Total For CLN525</b>									<b>0.00</b>	<b>300,000,000</b>
CLN52: On 26/04/2023 Spot Bond					0.00000	100.93846			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	101.49455			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	100.88961			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	100.37601			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	101.00902			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	101.07974			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	101.07536			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	100.57829			0.00	0
<b>Total CLN534 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
<b>Total For CLN534</b>									<b>0.00</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			8.64500	107.14450	8.64500	107.11946			0.00	0
<b>Total CLN535 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN535</b>									<b>0.00</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	99.20065			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	100.43621			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>
CLN540 On 17/01/2024 Spot Bond					0.00000	100.65906			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>
CLN541 On 20/12/2023 Spot Bond					0.00000	136.43300			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>
CLN542 On 30/05/2022 Spot Bond					0.00000	99.89564			0.00	0 14
<b>Total CLN542 SPOT</b>									<b>0.00</b>	<b>0 14,;</b>
<b>Total For CLN542</b>									<b>0.00</b>	<b>0 14,;</b>
CLN543 On 17/01/2024 Spot Bond					0.00000	100.64482			0.00	0
<b>Total CLN543 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN543</b>									<b>0.00</b>	<b>0</b>
CLN544 On 21/08/2026 Spot Bond			8.11500	108.36615	8.11500	108.34234			0.00	0
<b>Total CLN544 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN544</b>									<b>0.00</b>	<b>0</b>
CLN545 On 29/03/2025 Spot Bond			8.16500	110.59177	8.16500	110.56732			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>
CLN546 On 12/11/2025 Spot Bond			8.25500	110.18388	8.25500	110.15925			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>
CLN547 On 18/04/2028 Spot Bond					0.00000	305.22245			0.00	0
<b>Total CLN547 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
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>
CLN55: On 15/11/2023 Spot Bond					0.00000	100.11429				0.00	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>
CLN55: On 12/11/2023 Spot Bond					0.00000	100.15501				0.00	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>
CLN55: On 24/11/2024 Spot Bond					0.00000	99.96992				0.00	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>
CLN55: On 17/01/2024 Spot Bond					0.00000	100.73022				0.00	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	121.54000				0.00	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>
CLN56: On 11/02/2026 Spot Bond					0.00000	100.17816				0.00	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>
CLN56: On 12/11/2025 Spot Bond			10.19000	102.71171	10.19000	102.72148				0.00	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>
CLN56: On 12/11/2025 Spot Bond			8.11500	110.74817	8.11500	110.72383				0.00	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>
CLN56: On 08/02/2024 Spot Bond					0.00000	100.22264				0.00	0
<b>Total CLN564 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
<b>Total For CLN564</b>									<b>0.00</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	100.00004			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>
CLN565 On 17/01/2024 Spot Bond					0.00000	103.08182			0.00	0
<b>Total CLN566 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN566</b>									<b>0.00</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	99.84913			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	100.16774			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	100.12384			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	100.25984			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			8.34500	109.08227	8.34500	109.05764			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	100.16313			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	100.41170			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	100.16863			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	101.07789			0.00	0
<b>Total CLN575 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
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>
CLN575 On 20/06/2024 Spot Bond					0.00000	101.17833				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	100.55435				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	100.81424				0.00	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>
CLN581 On 10/05/2024 Spot Bond					0.00000	100.18826				0.00	160,000,000
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>160,000,000</b>
CLN582 On 30/05/2022 Spot Bond					0.00000	99.90224				0.00	0 27
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0 27,!</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0 27,!</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	101.24414				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	100.50225				0.00	160,000,000
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>160,000,000</b>
CLN585 On 31/05/2022 Spot Bond					0.00000	99.90502				0.00	180,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>180,000,000</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	102.78451				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	101.15699				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	100.98406				0.00	0
<b>Total CLN588 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
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>
CLN588 On 18/06/2024 Spot Bond					0.00000	101.02428				0.00	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>
CLN589 On 16/09/2025 Spot Bond					0.00000	101.22039				0.00	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>
CLN590 On 05/12/2026 Spot Bond					0.00000	103.02311				0.00	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond			3.56000	139.49915	3.56000	112.21870				0.00	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>
CLN592 On 24/11/2024 Spot Bond					0.00000	99.97046				0.00	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>
CLN593 On 27/06/2022 Spot Bond					0.00000	100.83819				0.00	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	99.97046				0.00	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.25171				0.00	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	100.76756				0.00	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	101.05179				0.00	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>
CLN599 On 18/06/2024 Spot Bond					0.00000	101.02428				0.00	0
<b>Total CLN600 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
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>
CLN60 On 18/06/2024 Spot Bond					0.00000	101.02428				0.00	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>
CLN60 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.40276				0.00	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>
CLN60 On 05/08/2024 Spot Bond					0.00000	100.24438				0.00	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>
CLN60 On 12/08/2022 Spot Bond					0.00000	100.14701				0.00	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>
CLN60 On 14/04/2026 Spot Bond					0.00000	100.76258				0.00	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>
CLN60 On 17/01/2024 Spot Bond					0.00000	100.57357				0.00	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>
CLN60 On 22/08/2024 Spot Bond					0.00000	100.00004				0.00	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>
CLN60 On 30/04/2023 Spot Bond			9.32000	102.94553	9.32000	102.91977				0.00	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>
CLN61 On 23/07/2022 Spot Bond					0.00000	100.41749				0.00	120,000,000
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For CLN610</b>									<b>0.00</b>	<b>120,000,000</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	100.75729			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	101.17225			0.00	140,000,000
<b>Total CLN612 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>
<b>Total For CLN612</b>									<b>0.00</b>	<b>140,000,000</b>
CLN612 On 22/08/2022 Spot Bond					0.00000	100.00009			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	101.20779			0.00	120,000,000
<b>Total CLN614 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For CLN614</b>									<b>0.00</b>	<b>120,000,000</b>
CLN614 On 30/09/2022 Spot Bond					0.00000	100.83337			0.00	0
<b>Total CLN615 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN615</b>									<b>0.00</b>	<b>0</b>
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200			0.00	0
<b>Total CLN616 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN616</b>									<b>0.00</b>	<b>0</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	102.74902			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	101.13544			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	101.17331			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	100.36740			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	100.36610			0.00	120,000,000
<b>Total CLN621 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For CLN621</b>									<b>0.00</b>	<b>120,000,000</b>
CLN62: On 28/04/2021 Spot Bond					0.00000	100.33897			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>
CLN62: 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>
CLN62: On 25/01/2023 Spot Bond					0.00000	100.44380			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>
CLN62: On 25/01/2023 Spot Bond			6.18500	105.73497	6.18500	105.71718			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>
CLN62: On 19/08/2025 Spot Bond					0.00000	100.05049			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>
CLN62: On 31/07/2034 Spot Bond					0.00000	89.49144			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>
CLN62: On 31/07/2034 Spot Bond			11.80500	62.58781	11.80500	83.53796			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>
CLN62: On 20/11/2021 Spot Bond					0.00000	100.00002			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>
CLN63: On 19/08/2025 Spot Bond			8.81500	102.59771	8.81500	102.57327			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>
CLN63: On 19/08/2025 Spot Bond					0.00000	100.05025			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>
CLN63: On 21/05/2021 Spot Bond					0.00000	100.00015			0.00	0
<b>Total CLN632 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
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>
CLN63: On 09/10/2034 Spot Bond					0.00000	100.84713				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>
CLN63: On 09/05/2022 Spot Bond					0.00000	100.20014				0.00	160,000,000
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>160,000,000</b>
CLN63: On 19/08/2025 Spot Bond					0.00000	101.56208				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>
CLN63: On 21/11/2024 Spot Bond					0.00000	100.00003				0.00	200,000,000
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>200,000,000</b>
CLN63: On 19/08/2025 Spot Bond					0.00000	100.05000				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>
CLN63: On 19/02/2022 Spot Bond					0.00000	100.04696				0.00	0
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>
CLN63: On 12/08/2022 Spot Bond					0.00000	100.14294				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>
CLN64: On 19/08/2025 Spot Bond					0.00000	100.05486				0.00	0
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>
CLN64: On 17/10/2023 Spot Bond					0.00000	100.50513				0.00	0
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>
CLN64: On 21/11/2024 Spot Bond					0.00000	100.00003				0.00	0
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>
CLN64: On 18/12/2024 Spot Bond					0.00000	101.00444				0.00	0
<b>Total CLN645 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
<b>Total For CLN645</b>									<b>0.00</b>	<b>0</b>
CLN645 On 29/01/2022 Spot Bond					0.00000	100.37731			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>
CLN646 On 18/12/2024 Spot Bond					0.00000	101.00624			0.00	0
<b>Total CLN647 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN647</b>									<b>0.00</b>	<b>0</b>
CLN647 On 19/08/2025 Spot Bond					0.00000	100.05000			0.00	0
<b>Total CLN648 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN648</b>									<b>0.00</b>	<b>0</b>
CLN648 On 31/05/2026 Spot Bond					0.00000	101.24216			0.00	0
<b>Total CLN649 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN649</b>									<b>0.00</b>	<b>0</b>
CLN649 On 19/08/2025 Spot Bond					0.00000	100.05000			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>
CLN650 On 19/11/2022 Spot Bond					0.00000	100.03935			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>
CLN651 On 19/08/2025 Spot Bond					0.00000	100.05000			0.00	0
<b>Total CLN652 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN652</b>									<b>0.00</b>	<b>0</b>
CLN652 On 18/02/2021 Spot Bond					0.00000	0.00000			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	101.20410			0.00	0
<b>Total CLN656 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
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>
CLN65: On 13/10/2026 Spot Bond					0.00000	100.86870				0.00	0
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>
CLN65: On 20/06/2025 Spot Bond					0.00000	101.76196				0.00	0
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>
CLN65: On 20/06/2023 Spot Bond					0.00000	101.02724				0.00	0
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>
CLN66: On 20/12/2023 Spot Bond					0.00000	101.06673				0.00	0
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>
CLN66: On 20/06/2023 Spot Bond					0.00000	99.29900				0.00	0
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>
CLN66: On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>
CLN66: On 20/12/2024 Spot Bond					0.00000	108.34800				0.00	0
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>
CLN66: On 20/12/2023 Spot Bond					0.00000	131.51200				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>
CLN66: On 27/02/2023 Spot Bond					0.00000	100.18703				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>
CLN66: On 02/04/2026 Spot Bond					0.00000	100.92095				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>
CLN66: On 19/08/2025 Spot Bond					0.00000	100.06069				0.00	0
<b>Total CLN667 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
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	105.53540				0.00	0
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>
CLN668 On 18/09/2024 Spot Bond					0.00000	103.05715				0.00	0
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>
CLN669 On 27/02/2023 Spot Bond					0.00000	99.89227				0.00	0
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>
CLN670 On 19/08/2025 Spot Bond					0.00000	100.05567				0.00	0
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>
CLN671 On 09/03/2022 Spot Bond					0.00000	101.11926				0.00	0
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>
CLN672 On 31/01/2025 Spot Bond			4.13746	139.43495	4.13746	113.30224				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>
CLN673 On 31/01/2025 Spot Bond			4.13746	139.43495	4.13746	113.30297				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>
CLN674 On 18/06/2021 Spot Bond					0.00000	101.51763				0.00	0
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>
CLN675 On 19/08/2025 Spot Bond					0.00000	100.05689				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	100.06012				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	102.13842				0.00	0
<b>Total CLN678 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
<b>Total For CLN678</b>									<b>0.00</b>	<b>0</b>
CLN67: On 21/12/2026 Spot Bond					0.00000	100.98930			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>
CLN68: On 28/02/2023 Spot Bond					0.00000	101.61818			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>
CLN68: On 19/08/2025 Spot Bond					0.00000	100.05794			0.00	0
<b>Total CLN681 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN681</b>									<b>0.00</b>	<b>0</b>
CLN68: On 07/12/2023 Spot Bond					0.00000	101.07749			0.00	0
<b>Total CLN682 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN682</b>									<b>0.00</b>	<b>0</b>
CLN68: On 21/06/2023 Spot Bond					0.00000	100.94468			0.00	0
<b>Total CLN683 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN683</b>									<b>0.00</b>	<b>0</b>
CLN68: On 21/06/2023 Spot Bond					0.00000	100.97218			0.00	0
<b>Total CLN684 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN684</b>									<b>0.00</b>	<b>0</b>
CLN68: On 12/02/2025 Spot Bond					0.00000	100.15874			0.00	0
<b>Total CLN685 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN685</b>									<b>0.00</b>	<b>0</b>
CLN68: On 21/06/2023 Spot Bond					0.00000	101.12853			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>
CLN68: On 21/12/2026 Spot Bond					0.00000	101.16105			0.00	0
<b>Total CLN687 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN687</b>									<b>0.00</b>	<b>0</b>
CLN68: On 21/06/2025 Spot Bond					0.00000	101.16082			0.00	0
<b>Total CLN688 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN688</b>									<b>0.00</b>	<b>0</b>
CLN69: On 21/12/2026 Spot Bond					0.00000	101.01507			0.00	0
<b>Total CLN690 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
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>
CLN69 On 01/07/2021 Spot Bond					0.00000	100.80896				0.00	0
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>
CLN69 On 21/06/2023 Spot Bond					0.00000	101.01514				0.00	0
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>
CLN69 On 17/05/2025 Spot Bond					0.00000	100.05438				0.00	0
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.51825				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>
CLN69 On 07/07/2021 Spot Bond					0.00000	100.84629				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>
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.18413				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>
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.63518				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>
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.06090				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>
CLN69 On 21/12/2026 Spot Bond					0.00000	103.90956				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>
CLN70 On 28/02/2023 Spot Bond					0.00000	101.12048				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	100.15148				0.00	0
<b>Total CLN701 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
<b>Total For CLN701</b>									<b>0.00</b>	<b>0</b>
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.66449			0.00	0
<b>Total CLN702 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN702</b>									<b>0.00</b>	<b>0</b>
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.08860			0.00	0
<b>Total CLN703 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN703</b>									<b>0.00</b>	<b>0</b>
CLN703 On 12/02/2025 Spot Bond					0.00000	100.68174			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>
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.22152			0.00	0
<b>Total CLN705 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN705</b>									<b>0.00</b>	<b>0</b>
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.60277			0.00	0
<b>Total CLN706 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN706</b>									<b>0.00</b>	<b>0</b>
CLN706 On 19/08/2025 Spot Bond					0.00000	100.06174			0.00	0
<b>Total CLN707 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN707</b>									<b>0.00</b>	<b>0</b>
CLN707 On 11/09/2026 Spot Bond					0.00000	101.07754			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>
CLN708 On 26/08/2025 Spot Bond					0.00000	100.99086			0.00	0
<b>Total CLN709 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN709</b>									<b>0.00</b>	<b>0</b>
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.67230			0.00	0
<b>Total CLN710 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN710</b>									<b>0.00</b>	<b>0</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.92203			0.00	0
<b>Total CLN711 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN711</b>									<b>0.00</b>	<b>0</b>
CLN711 On 11/03/2021 Spot Bond					0.00000	101.96211			0.00	0
<b>Total CLN712 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
<b>Total For CLN712</b>									<b>0.00</b>	<b>0</b>
CLN71: On 12/02/2022 Spot Bond					0.00000	100.13467			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>
CLN71: On 21/06/2025 Spot Bond					0.00000	100.99773			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>
CLN71: On 21/06/2025 Spot Bond					0.00000	100.99773			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>
CLN71: On 21/06/2025 Spot Bond					0.00000	100.99773			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>
CLN71: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.68510			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>
CLN71: On 20/06/2021 Spot Bond					0.00000	100.63367			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>
CLN71: On 11/09/2026 Spot Bond					0.00000	100.96784			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>
CLN72: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.65641			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>
CLN72: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.98697			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>
CLN72: On 01/06/2026 Spot Bond					0.00000	101.07921			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>
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.71567			0.00	0
<b>Total CLN723 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For CLN723</b>									<b>0.00</b>	<b>0</b>
CLN723 On 21/06/2025 Spot Bond					0.00000	100.91356			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	100.91356			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	100.91356			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	100.93074			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	100.93074			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	100.93074			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	82.28483			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	83.35460			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	84.01326			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	100.20111			0.00	0
<b>Total CLN734 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
<b>Total For CLN734</b>									<b>0.00</b>	<b>0</b>
CLN73: On 12/09/2022 Spot Bond					0.00000	100.17680			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			7.42000	106.66971	7.42000	106.64837			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	100.02981			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			7.52500	112.29553	7.52500	112.27274			0.00	0
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			5.30000	104.96325	5.30000	104.94807		188,756,320,000.00		35,614,400
<b>Total COJ07 SPOT</b>								<b>188,756,320,000.00</b>		<b>35,614,400</b>
<b>Total For COJ07</b>								<b>188,756,320,000.00</b>		<b>35,614,400</b>
COJ08 On 22/06/2026 Spot Bond			9.26500	111.00004	9.26500	110.97242		83,317,350,676,000.00		8,992,698,400
<b>Total COJ08 SPOT</b>								<b>13,317,350,676,000.00</b>		<b>8,992,698,400</b>
<b>Total For COJ08</b>								<b>13,317,350,676,000.00</b>		<b>8,992,698,400</b>
COJG0 On 09/06/2024 Spot Bond			6.30500	113.46321	6.30500	113.44386		11,254,909,224,000.00		1,785,076,800
<b>Total COJG01 SPOT</b>								<b>11,254,909,224,000.00</b>		<b>1,785,076,800</b>
<b>Total For COJG01</b>								<b>11,254,909,224,000.00</b>		<b>1,785,076,800</b>
COT01 On 03/04/2023 Spot Bond			6.96000	107.71296	6.96000	107.69272		1,316,149,920,000.00		189,102,000
<b>Total COT01 SPOT</b>								<b>1,316,149,920,000.00</b>		<b>189,102,000</b>
<b>Total For COT01</b>								<b>1,316,149,920,000.00</b>		<b>189,102,000</b>
COT02 On 03/04/2028 Spot Bond			9.67500	106.64058	9.67500	106.61290		0.00		0
<b>Total COT02 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For COT02</b>								<b>0.00</b>		<b>0</b>
COT03 On 05/06/2028 Spot Bond			9.76500	100.48818	9.76500	100.46187		0.00		0
<b>Total COT03 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For COT03</b>								<b>0.00</b>		<b>0</b>
CPV01 On 30/06/2029 Spot Bond			9.32500	9.32500	9.32500	107.85588		0.00		0
<b>Total CPV01 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
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.98904			0.00	0
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	101.01508			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	101.02043			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	101.82437			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	99.76103			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	100.44181			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	101.16718			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	100.99144			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	100.91133			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	101.16132			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	102.36044			0.00	0
<b>Total DOL012 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
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	100.00008			0.00	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	101.03204			0.00	40,000,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>40,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.51500	8.51500	8.51500	108.78420			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	100.50306			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	100.00017			0.00	80,000,000
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For DSY05</b>									<b>0.00</b>	<b>80,000,000</b>
DV2021 On 18/06/2021 Spot Bond			6.07500	102.55211	6.07500	102.53536			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			6.44000	106.50837	6.44000	106.49002		7,595,929,768,000.00		1,179,492,200
<b>Total DV23 SPOT</b>								<b>7,595,929,768,000.00</b>		<b>1,179,492,200</b>
<b>Total For DV23</b>								<b>7,595,929,768,000.00</b>		<b>1,179,492,200</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	27.53401	100.00000	27.47340			0.00	0
DV23/R On 27/02/2023 Spot Bond			100.00000	27.53401	100.00000	27.47340			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			5.99500	110.09888	5.99500	110.08091		5,597,617,828,000.00		933,714,400
<b>Total DV24 SPOT</b>								<b>5,597,617,828,000.00</b>		<b>933,714,400</b>
<b>Total For DV24</b>								<b>5,597,617,828,000.00</b>		<b>933,714,400</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461			0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
DV29 On 18/02/2029 Spot Bond			11.17000	94.57774	11.17000	94.54934			127,993,754,956,000.00	11,458,706,800	2
<b>Total DV29 SPOT</b>									<b>127,993,754,956,000.00</b>	<b>11,458,706,800</b>	<b>2</b>
<b>Total For DV29</b>									<b>127,993,754,956,000.00</b>	<b>11,458,706,800</b>	<b>2</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13619	10.10000	100.10893			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13619	10.10000	100.10893			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	99.90184			0.00	0	
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.51730			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>	
DVF22B On 29/08/2022 Spot Bond					0.00000	98.82875			0.00	0	
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.62363			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	97.63615			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	98.26178			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	96.54663			0.00	200,000,000	
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	
<b>Total For DVF26</b>									<b>0.00</b>	<b>200,000,000</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.12850			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	99.91638			0.00	0	
<b>Total DVFB21 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
<b>Total For DVFB21</b>									<b>0.00</b>	<b>0</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.85391			0.00	11,000,000,000
<b>Total DVFB25 SPOT</b>									<b>0.00</b>	<b>11,000,000,000</b>
<b>Total For DVFB25</b>									<b>0.00</b>	<b>11,000,000,000</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.34834			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	100.28830			0.00	40,000,000
<b>Total DVFB27 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For DVFB27</b>									<b>0.00</b>	<b>40,000,000</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.21053			0.00	0
<b>Total DVFB28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB28</b>									<b>0.00</b>	<b>0</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.30471			0.00	0
<b>Total DVFB29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB29</b>									<b>0.00</b>	<b>0</b>
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.00021			0.00	0
<b>Total DVFB30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB30</b>									<b>0.00</b>	<b>0</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.00015			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	104.61719	4.68000	104.60404			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			5.53000	108.61480	5.53000	108.59842			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			6.43500	114.04770	6.43500	114.02775			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			5.21000	105.11853	5.21000	105.10358			0.00	0
<b>Total ECN32 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
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.95000	92.90091	4.95000	92.88836			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	131.74003	2.25000	131.73189			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	139.83611	4.11000	139.82041			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			4.12300	125.74782	4.12300	125.73364			0.00	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.16500	121.70977	4.16500	121.69591			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			4.86000	106.59838	4.86000	106.58433		2,721,600,000,000.00	560,000,000	
<b>Total EL31 SPOT</b>								<b>2,721,600,000,000.00</b>	<b>560,000,000</b>	
<b>Total For EL31</b>								<b>2,721,600,000,000.00</b>	<b>560,000,000</b>	
EL36 On 31/01/2036 Spot Bond			4.92000	94.89023	4.92000	94.87749		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	131.74003	2.25000	131.73189		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	146.97541		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	144.63023		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	111.41631				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	110.46635				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	110.86919				0.00	0
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>
ELN009 On 28/07/2025 Spot Bond					0.00000	109.19805				0.00	0
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>
ELN010 On 19/08/2025 Spot Bond					0.00000	101.42172				0.00	0
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>
ELN011 On 22/04/2022 Spot Bond					0.00000	102.86223				0.00	0
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>
ELN012 On 23/12/2021 Spot Bond					0.00000	99.92946				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			5.50500	105.10637	5.50500	105.09055				0.00	0 20
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0 20,</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0 20,</b>
EMM03 On 04/05/2024 Spot Bond			8.83500	106.37350	8.83500	106.34810				0.00	0 36
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0 36,</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For EMM03</b>									<b>0.00</b>	<b>0 36,;</b>
EMM04 On 16/05/2028 Spot Bond			10.77000	10.77000	10.77000	97.80997			0.00	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.12000	11.12000	11.12000	102.29976			0.00	0
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>
EMM06 On 23/06/2025 Spot Bond			8.91500	106.43069	8.91500	104.36764		3,454,760,413,000.00		387,522,200
<b>Total EMM06 SPOT</b>								<b>3,454,760,413,000.00</b>		<b>387,522,200</b>
<b>Total For EMM06</b>								<b>3,454,760,413,000.00</b>		<b>387,522,200</b>
EMM07 On 10/07/2027 Spot Bond			8.91500	8.91500	8.91500	105.63129			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			11.28500	11.28500	11.28500	79.67191			0.00	0
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>
EMM08 On 18/06/2030 Spot Bond			10.22000	10.22000	10.22000	103.48036			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			11.28500	11.28500	11.28500	97.74009			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	99.97842			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	99.85291			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	101.05643			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	101.08800			0.00	0
<b>Total EPF017 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
<b>Total For EPF017</b>									<b>0.00</b>	<b>0</b>
EPF017 On 13/12/2025 Spot Bond					0.00000	101.04125			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>
EPF018 On 12/09/2022 Spot Bond					0.00000	101.01277			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>
EPF019 On 07/11/2022 Spot Bond					0.00000	100.20532			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>
EPF020 On 02/09/2023 Spot Bond					0.00000	99.88024			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>
EPF021 On 12/03/2021 Spot Bond					0.00000	100.90761			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>
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.17847			0.00	0
<b>Total EPFC47 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPFC47</b>									<b>0.00</b>	<b>0</b>
EQT002 On 03/06/2022 Spot Bond					0.00000	99.87877			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>
EQT002 On 03/06/2024 Spot Bond					0.00000	99.87506			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>
EQT003 On 16/04/2025 Spot Bond					0.00000	100.51725			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>
EQT004 On 10/09/2023 Spot Bond					0.00000	101.14274			0.00	0
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.32260			0.00	0
<b>Total EQT006 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
<b>Total For EQT006</b>									<b>0.00</b>	<b>0</b>
ERS3B On 17/05/2022 Spot Bond					0.00000	100.02404			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	100.02057			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	100.02953			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	100.02126			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	100.02468			0.00	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.01951			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	100.01783			0.00	0
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.02811			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			5.83500	108.25379	5.83500	108.23659		5,458,087,008,000.00	935,404,800	
<b>Total ES23 SPOT</b>								<b>5,458,087,008,000.00</b>	<b>935,404,800</b>	:
<b>Total For ES23</b>								<b>5,458,087,008,000.00</b>	<b>935,404,800</b>	:
ES23/R On 25/01/2023 Spot Bond			10.00000	100.78478	10.00000	100.75762		0.00	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.02500	102.37140	8.02500	102.34927		82,488,535,230,000.00	10,278,945,200	5
<b>Total ES26 SPOT</b>								<b>82,488,535,230,000.00</b>	<b>10,278,945,200</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	
<b>Total For ES26</b>									<b>12,488,535,230,000.00</b>	<b>10,278,945,200</b>	<b>5,1</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.09297	7.85000	103.07116			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			11.17500	78.83594	11.15500	78.92181			252,219,012,450,000.00	22,569,934,000	11
<b>Total ES33 SPOT</b>									<b>12,219,012,450,000.00</b>	<b>22,569,934,000</b>	<b>11,1</b>
<b>Total For ES33</b>									<b>12,219,012,450,000.00</b>	<b>22,569,934,000</b>	<b>11,1</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.32882	7.50000	103.30780			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			11.73500	77.69774	11.73500	77.67340			128,961,296,671,000.00	10,989,458,600	3
<b>Total ES42 SPOT</b>									<b>18,961,296,671,000.00</b>	<b>10,989,458,600</b>	<b>3,1</b>
<b>Total For ES42</b>									<b>18,961,296,671,000.00</b>	<b>10,989,458,600</b>	<b>3,1</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.80580	8.50000	102.78229			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	100.48325			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	101.13797			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.08495			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.00652			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	99.43242			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	100.00007			0.00	0	
<b>Total FIFB15 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
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.10087			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	100.10556			0.00	80,000,000
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For FIFB17</b>									<b>0.00</b>	<b>80,000,000</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.36767			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	100.89313			0.00	31,400,000,000 26
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>31,400,000,000 26,</b>
<b>Total For FIFB19</b>									<b>0.00</b>	<b>31,400,000,000 26,</b>
FIFC36 On 19/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00	20,500,000,000	12
<b>Total FIFC36 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>20,500,000,000</b>	<b>12,</b>
<b>Total For FIFC36</b>								<b>50,000,000,000,000.00</b>	<b>20,500,000,000</b>	<b>12,</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	101.53168			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			5.85500	5.85500	5.85500	103.34228			0.00	0
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.75037			0.00	200,000,000
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>200,000,000</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	101.18235			0.00	4,600,000,000 3
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>4,600,000,000 3,</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>4,600,000,000 3,</b>
FRB19 On 14/04/2021 Spot Bond			6.79500	105.19333	6.79500	105.17394			0.00	0
<b>Total FRB19 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
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	101.11456			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	101.70096			0.00	40,000,000
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>40,000,000</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	105.29393			0.00	0
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.61068			0.00	40,000,000
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>40,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.15792			0.00	0
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.48533			0.00	0
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.33805			0.00	0
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			8.61500	108.83431	8.61500	108.80909		172,300,000,000.00		20,000,000
<b>Total FRB27 SPOT</b>								<b>172,300,000,000.00</b>		<b>20,000,000</b>
<b>Total For FRB27</b>								<b>172,300,000,000.00</b>		<b>20,000,000</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	101.96698			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>
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.91127	1.16500	169.90580			0.00	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	311.83602		46,800,000,000.00		20,000,000
<b>Total FRBI23 SPOT</b>								<b>46,800,000,000.00</b>		<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For FRBI23</b>									<b>46,800,000,000.00</b>	<b>20,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.40500	2.40500	2.40500	148.74683			0.00	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.90000	192.82918	3.90000	192.80873			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			4.29100	4.29100	4.29100	101.77162			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			4.65000	4.65000	4.65000	214.95173		418,500,000,000.00		90,000,000
<b>Total FRBI33 SPOT</b>								<b>418,500,000,000.00</b>		<b>90,000,000</b>
<b>Total For FRBI33</b>								<b>418,500,000,000.00</b>		<b>90,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.76000	82.47779	5.76000	82.46492			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			5.23000	89.44333	5.23000	89.43057			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			3.74000	3.74000	3.74000	141.49793			0.00	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For FRC178</b>									<b>0.00</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond					0.00000	94.32526			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	168.26668	2.22000	168.25640			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	166.94415	3.08000	166.93004			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	100.13640			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	101.07971			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	102.36066			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	101.80554			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
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	102.18566				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	100.38347				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	100.59656				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	101.10812				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	100.00009				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	101.10109				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	110.90068				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	100.22716				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	101.02034				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	108.92060				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	100.95845				0.00	0
<b>Total FRC289 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
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>
FRC29 On 20/06/2022 Spot Bond					0.00000	102.41788				0.00	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>
FRC29 On 18/04/2021 Spot Bond					0.00000	100.48555				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	100.47604				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	100.10942				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	100.11132				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	101.27275				0.00	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>
FRC30 On 25/04/2023 Spot Bond					0.00000	101.68677				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	102.75187				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	101.54045				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	100.25927				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	101.16857				0.00	0
<b>Total FRC306 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
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>
FRC30: On 31/05/2024 Spot Bond					0.00000	102.28118				0.00	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>
FRC30: On 20/06/2024 Spot Bond					0.00000	100.93779				0.00	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>
FRC31: On 20/12/2024 Spot Bond					0.00000	101.08038				0.00	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>
FRC31: On 23/02/2021 Spot Bond					0.00000	101.04000				0.00	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>
FRC31: On 23/02/2021 Spot Bond					0.00000	101.01000				0.00	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>
FRC31: On 20/06/2024 Spot Bond					0.00000	101.18691				0.00	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>
FRC31: On 23/02/2021 Spot Bond					0.00000	112.06000				0.00	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>
FRC31: On 13/10/2026 Spot Bond					0.00000	99.98320				0.00	0
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>
FRC31: On 15/09/2033 Spot Bond					0.00000	101.14935				0.00	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>
FRC31: On 31/07/2034 Spot Bond					0.00000	100.38863				0.00	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>
FRC31: On 20/12/2024 Spot Bond					0.00000	98.60264				0.00	0
<b>Total FRC318 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
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>
FRC31: On 20/12/2026 Spot Bond					0.00000	101.18674				0.00	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>
FRC32: On 20/12/2024 Spot Bond					0.00000	101.21433				0.00	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>
FRC32: On 20/06/2026 Spot Bond					0.00000	101.09224				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	100.71415				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	101.52704				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	100.73865				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	101.21810				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	100.20471				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	100.55538				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	100.96678				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	101.40256				0.00	0
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For FRC335</b>									<b>0.00</b>	<b>0</b>
FRC33: On 13/09/2021 Spot Bond					0.00000	106.87801			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	102.56203			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	101.14792			0.00	0
<b>Total FRC338 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC338</b>									<b>0.00</b>	<b>0</b>
FRC33: On 07/12/2023 Spot Bond					0.00000	101.70965			0.00	0
<b>Total FRC339 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC339</b>									<b>0.00</b>	<b>0</b>
FRC34: On 20/02/2024 Spot Bond					0.00000	100.62763			0.00	0
<b>Total FRC340 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC340</b>									<b>0.00</b>	<b>0</b>
FRC34: On 20/12/2024 Spot Bond					0.00000	101.40652			0.00	0
<b>Total FRC341 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC341</b>									<b>0.00</b>	<b>0</b>
FRC34: On 17/08/2021 Spot Bond					0.00000	100.01673			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>
FRC34: On 21/12/2027 Spot Bond					0.00000	100.98073			0.00	0
<b>Total FRC343 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC343</b>									<b>0.00</b>	<b>0</b>
FRC34: On 15/10/2022 Spot Bond					0.00000	100.59667			0.00	0
<b>Total FRC344 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC344</b>									<b>0.00</b>	<b>0</b>
FRC34: On 03/08/2021 Spot Bond					0.00000	100.27848			0.00	0
<b>Total FRC345 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC345</b>									<b>0.00</b>	<b>0</b>
FRC34: On 20/12/2025 Spot Bond					0.00000	101.27583			0.00	0
<b>Total FRC346 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
<b>Total For FRC346</b>									<b>0.00</b>	<b>0</b>
FRC34: On 27/03/2024 Spot Bond					0.00000	101.44319			0.00	0
<b>Total FRC347 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC347</b>									<b>0.00</b>	<b>0</b>
FRC34: On 31/07/2023 Spot Bond					0.00000	100.43878			0.00	0
<b>Total FRC348 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC348</b>									<b>0.00</b>	<b>0</b>
FRC34: On 31/07/2023 Spot Bond					0.00000	100.41599			0.00	0
<b>Total FRC349 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC349</b>									<b>0.00</b>	<b>0</b>
FRC35: On 31/07/2021 Spot Bond					0.00000	100.37709			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	101.37960			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	100.92675			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	100.42248			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	100.83416			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	100.42313			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	100.41324			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	100.31638			0.00	0
<b>Total FRC357 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
<b>Total For FRC357</b>									<b>0.00</b>	<b>0</b>
FRC35 On 31/01/2022 Spot Bond					0.00000	100.16782			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	100.21801			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	167.26782			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	167.36011			0.00	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.39090			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			4.57100	96.78546	4.57100	96.77337			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			4.85000	106.11028	4.85000	106.09624			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	100.71801			0.00	10,200,000,000
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>10,200,000,000</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>10,200,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.24355			0.00	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.91311			0.00	0
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.36999			0.00	1,600,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>1,;</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.72593			0.00	2,500,000,000	1
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>1,;</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>1,;</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.61299			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.16869			0.00	0	0
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.48653			0.00	0	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.66825			0.00	0	0
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			4.41800	4.41800	4.41800	93.03267			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			4.77000	4.77000	4.77000	107.22019			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	99.82755			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38024			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			4.91000	105.27665	4.91000	105.26253			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 07/12/2033 Spot Bond			4.90000	209.70985	4.90000	209.68193			0.00	0	0
<b>Total FRS109 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
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			5.05000	103.36179	5.05000	103.34755			0.00	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	209.06011			0.00	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			3.29000	143.90781	3.29000	143.89483			0.00	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	123.63354	3.70500	123.62100			0.00	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>
FRS116 On 31/01/2038 Spot Bond			4.85000	106.11028	4.85000	106.09624			0.00	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			5.05000	206.62339	5.05000	206.59507			0.00	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			5.10000	205.60680	5.10000	205.57835			0.00	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.82000	182.63537	2.82000	146.44846			0.00	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			5.13000	204.99978	5.13000	204.97124			0.00	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.05000	103.36179	5.05000	103.34755			0.00	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>
FRS125 On 31/03/2028 Spot Bond			4.65000	183.95677	4.65000	183.93354			0.00	0
<b>Total FRS126 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
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>
FRS12: On 31/01/2038 Spot Bond			5.80000	93.78990	5.80000	93.77509			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			4.54000	185.22822	4.54000	185.20538			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			4.60000	184.53345	4.60000	184.51041			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			5.64000	195.00615	5.64000	194.97635			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			5.75000	94.39370	5.75000	94.37893			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			5.05000	5.05000	5.05000	103.34755			0.00	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			5.03000	103.63276	5.03000	103.61855			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>
FRS13: On 31/03/2028 Spot Bond			4.41000	186.74388	4.41000	186.72152			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>
FRS13: On 07/12/2033 Spot Bond			5.41000	199.43788	5.41000	199.40864			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>
FRS14: On 31/03/2028 Spot Bond			4.54000	185.22822	4.54000	185.20538			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>
FRS14: On 31/03/2028 Spot Bond			4.54000	185.22822	4.54000	185.20538			0.00	0
<b>Total FRS143 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
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			4.83000	181.89782	4.83000	181.87396			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			3.59000	142.30573	3.59000	142.29173			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	168.73184	1.92000	168.72291			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			4.89000	181.21739	4.89000	181.19335			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			4.93000	180.76542	4.93000	180.74124			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			3.56000	142.46500	3.56000	142.45112			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			4.40500	186.80246	4.40500	186.78010			0.00	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	180.62842			0.00	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>
FRS153 On 06/06/2025 Spot Bond					0.00000	15.74752			0.00	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>
FRS161 On 01/08/2022 Spot Bond					0.00000	5.85845			0.00	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>
FRS170 On 16/10/2022 Spot Bond					0.00000	100.51530			0.00	0
<b>Total FRS171 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
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>
FRS17: On 16/10/2024 Spot Bond					0.00000	100.56763			0.00	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0
<b>Total FRS176 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS176</b>									<b>0.00</b>	<b>0</b>
FRS18: On 18/09/2023 Spot Bond					0.00000	101.01529			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>
FRS18: On 27/09/2025 Spot Bond					0.00000	100.93401			0.00	0
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>
FRS18: On 04/10/2021 Spot Bond					0.00000	152.07065			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>
FRS18: On 16/11/2023 Spot Bond					0.00000	170.64524			0.00	0
<b>Total FRS184 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS184</b>									<b>0.00</b>	<b>0</b>
FRS18: On 23/01/2024 Spot Bond					0.00000	160.34901			0.00	0
<b>Total FRS186 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS186</b>									<b>0.00</b>	<b>0</b>
FRS18: On 23/01/2024 Spot Bond					0.00000	159.43110			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>
FRS18: On 23/01/2024 Spot Bond					0.00000	128.72764			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>
FRS19: On 19/06/2026 Spot Bond					0.00000	26.84950			0.00	0
<b>Total FRS194 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
<b>Total For FRS194</b>									<b>0.00</b>	<b>0</b>
FRS194 On 05/08/2024 Spot Bond					0.00000	100.23286			0.00	0
<b>Total FRS197 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS197</b>									<b>0.00</b>	<b>0</b>
FRS197 On 05/08/2025 Spot Bond					0.00000	100.26742			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	100.15643			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>
FRS200 On 06/08/2025 Spot Bond					0.00000	99.94247			0.00	0
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>0</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633			0.00	0
<b>Total FRS202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS202</b>									<b>0.00</b>	<b>0</b>
FRS202 On 15/03/2021 Spot Bond					0.00000	117.62806			0.00	0
<b>Total FRS205 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS205</b>									<b>0.00</b>	<b>0</b>
FRS205 On 14/10/2025 Spot Bond					0.00000	100.60688			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>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.05421			0.00	0
<b>Total FRS209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS209</b>									<b>0.00</b>	<b>0</b>
FRS210 On 03/09/2021 Spot Bond					0.00000	124.09999			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>
FRS213 On 04/03/2021 Spot Bond					0.00000	119.86063			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>
FRS214 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For FRS217</b>									<b>0.00</b>	<b>0</b>
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRS218 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS218</b>									<b>0.00</b>	<b>0</b>
FRS218 On 12/06/2025 Spot Bond					0.00000	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>
FRS219 On 20/12/2024 Spot Bond					0.00000	100.84321			0.00	0
<b>Total FRS220 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS220</b>									<b>0.00</b>	<b>0</b>
FRS220 On 26/06/2025 Spot Bond					0.00000	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>
FRS221 On 06/07/2022 Spot Bond					0.00000	101.33638			0.00	0
<b>Total FRS222 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS222</b>									<b>0.00</b>	<b>0</b>
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987			0.00	0
<b>Total FRS223 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS223</b>									<b>0.00</b>	<b>0</b>
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730			0.00	0
<b>Total FRS224 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS224</b>									<b>0.00</b>	<b>0</b>
FRS224 On 21/12/2027 Spot Bond					0.00000	100.98073			0.00	0
<b>Total FRS225 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS225</b>									<b>0.00</b>	<b>0</b>
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167			0.00	0
<b>Total FRS226 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS226</b>									<b>0.00</b>	<b>0</b>
FRS226 On 31/07/2022 Spot Bond					0.00000	100.63673			0.00	0
<b>Total FRS227 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS227</b>									<b>0.00</b>	<b>0</b>
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620			0.00	0
<b>Total FRS228 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>
FRS22: On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>
FRS23: On 14/08/2027 Spot Bond					0.00000	100.11413				0.00	0
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>
FRS23: On 18/08/2025 Spot Bond					0.00000	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>
FRS23: 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>
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>
FRS23: On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.95616				0.00	0
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>
FRS23: On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>
FRS23: On 13/10/2023 Spot Bond					0.00000	105.84413				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	106.49018				0.00	0
<b>Total FRS239 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
<b>Total For FRS239</b>									<b>0.00</b>	<b>0</b>
FRS24 On 31/03/2032 Spot Bond					0.00000	102.50420			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	101.51701			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	101.86465			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	102.03528			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	100.49973			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	100.85283			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>
<b>Total For FRS250</b>									<b>0.00</b>	<b>0</b>
FRS25 On 31/01/2022 Spot Bond					0.00000	100.15562			0.00	0
<b>Total FRS251 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
<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 20
<b>Total FRS252 SPOT</b>									<b>0.00</b>	<b>0 20,</b>
<b>Total For FRS252</b>									<b>0.00</b>	<b>0 20,</b>
FRS25: On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRS253 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS253</b>									<b>0.00</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	313.44671			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			1.88000	315.57222	1.88000	315.55598			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			1.88000	1.88000	1.88000	315.55598			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	169.91912	1.16000	169.91369			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	169.91912	1.16000	169.91369			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	100.27345			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			4.75000	99.17092	4.75000	99.15808			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			4.42000	70.64655	4.42000	105.50132		8,840,000,000,000.00	2,000,000,000	1
<b>Total FRS81 SPOT</b>								<b>8,840,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,</b>
<b>Total For FRS81</b>								<b>8,840,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,</b>
FRS85 On 31/01/2025 Spot Bond			2.71000	2.71000	2.71000	147.05366			0.00	0
<b>Total FRS85 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
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	145.51881			0.00	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	307.06508			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			5.04500	5.04500	5.04500	104.99857			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			5.86500	118.59873	5.86500	118.57990		21,794,354,076,000.00	3,716,002,400	
<b>Total FRX24 SPOT</b>								<b>21,794,354,076,000.00</b>	<b>3,716,002,400</b>	
<b>Total For FRX24</b>								<b>21,794,354,076,000.00</b>	<b>3,716,002,400</b>	
FRX25 On 26/07/2025 Spot Bond			6.21500	114.23272	6.21500	114.21340			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			6.91500	115.60992	6.91500	115.58834		2,742,685,386,000.00	396,628,400	
<b>Total FRX26 SPOT</b>								<b>2,742,685,386,000.00</b>	<b>396,628,400</b>	
<b>Total For FRX26</b>								<b>2,742,685,386,000.00</b>	<b>396,628,400</b>	
FRX27 On 07/03/2027 Spot Bond			7.15500	119.41385	7.15500	119.39066		45,788,133,438,000.00	6,399,459,600	1
<b>Total FRX27 SPOT</b>								<b>45,788,133,438,000.00</b>	<b>6,399,459,600</b>	<b>1</b>
<b>Total For FRX27</b>								<b>45,788,133,438,000.00</b>	<b>6,399,459,600</b>	<b>1</b>
FRX28 On 26/07/2028 Spot Bond			7.42500	115.93971	7.42500	115.91636			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			8.20000	110.29341	8.20000	110.26893			0.00	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			8.68000	105.45746	8.68000	105.43272			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			8.39500	119.35381	8.39500	119.32685			0.00	0
<b>Total FRX32 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
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.63500	80.13528	10.63500	80.11247			0.00	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.55951			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	99.81478			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	100.00009			0.00	0
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.00003			0.00	0
<b>Total FS7A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS7A1</b>									<b>0.00</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00005			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	100.00005			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	100.00006			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	101.50424			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	99.79679			0.00	0
<b>Total GBL05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GBL05</b>									<b>0.00</b>	<b>0</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.96242			0.00	0
<b>Total GH5A11 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
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.10533				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	101.09422				0.00	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.17031				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	101.69025				0.00	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			3.89100	108.84958	3.89100	108.83805				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	100.46320				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	100.13406				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	101.40908				0.00	410,000,000
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>410,000,000</b> ;
<b>Total For GRT14</b>										<b>0.00</b>	<b>410,000,000</b> ;
GRT16 On 17/10/2021 Spot Bond					0.00000	100.64121				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			6.00500	113.58304	6.00500	113.56457				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	101.04272				0.00	0 1
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0 1,1</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.59550				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			8.56500	107.07900	8.56500	107.05433				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	100.49722				0.00	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.59996				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	99.85511				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	101.40039				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	101.96683				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	99.41716				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	100.94870				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	100.98910				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	97.57236				0.00	0
<b>Total GRT30 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
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	99.90883				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	98.17001				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	97.59672				0.00	0
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	97.97858				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	97.90782				0.00	200,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>200,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.76859				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	100.30719				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	98.68358				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	100.16723				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	100.00009				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	100.95076				0.00	0
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.90186				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	100.51181				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	100.79310				0.00	0
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	100.87142				0.00	0
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	100.82451				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	100.69610				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	101.15214				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	100.24505				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	98.85776				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	99.14366				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	100.56600				0.00	0
<b>Total HILB10 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
<b>Total For HILB10</b>									<b>0.00</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.29934			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	101.15093			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	101.12733			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	100.82206			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	100.77140			0.00	0
<b>Total HPF12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HPF12</b>									<b>0.00</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	100.75699			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			2.48000	310.73569	2.48000	310.71464			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			2.83000	2.83000	2.83000	314.80817		345,647,710,000.00		122,137,000
<b>Total HWAY24 SPOT</b>								<b>345,647,710,000.00</b>		<b>122,137,000</b>
<b>Total For HWAY24</b>								<b>345,647,710,000.00</b>		<b>122,137,000</b>
HWAY3 On 28/08/2030 Spot Bond			9.72000	103.80841	9.72000	103.78165		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			4.90100	76.11238	4.90100	96.35938		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			11.21500	87.09668	11.21500	87.07042		21,782,001,786,000.00	1,942,220,400	4
<b>Total HWAY34 SPOT</b>								<b>21,782,001,786,000.00</b>	<b>1,942,220,400</b>	<b>4</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For HWAY34</b>									<b>1,782,001,786,000.00</b>	<b>1,942,220,400</b>	<b>4,</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.74077	100.00000	9.71896			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			11.27500	86.30011	11.27500	86.27396			0.00	0	5
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.73983	100.00000	9.71803			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	100.70227			0.00	0	25
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>25,</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.50742			0.00	0	10
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>10,</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	99.90792			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			2.18000	150.01932	2.14000	150.23625			317,733,602,402,000.00	145,749,358,900	312
<b>Total I2025 SPOT</b>									<b>17,733,602,402,000.00</b>	<b>145,749,358,900</b>	<b>312,</b>
<b>Total For I2025</b>									<b>17,733,602,402,000.00</b>	<b>145,749,358,900</b>	<b>312,</b>
I2029 On 31/03/2029 Spot Bond			3.42100	108.45138	3.42100	108.44127			507,147,513,400,000.00	148,245,400,000	180
<b>Total I2029 SPOT</b>									<b>17,147,513,400,000.00</b>	<b>148,245,400,000</b>	<b>180,</b>
<b>Total For I2029</b>									<b>17,147,513,400,000.00</b>	<b>148,245,400,000</b>	<b>180,</b>
I2033 On 28/02/2033 Spot Bond			4.07100	101.94078	4.07100	101.92942			123,906,177,300,000.00	30,436,300,000	141
<b>Total I2033 SPOT</b>									<b>13,906,177,300,000.00</b>	<b>30,436,300,000</b>	<b>141,</b>
<b>Total For I2033</b>									<b>13,906,177,300,000.00</b>	<b>30,436,300,000</b>	<b>141,</b>
I2038 On 31/01/2038 Spot Bond			4.18000	115.97613	4.15000	116.42964			636,071,031,540,000.00	391,404,553,000	376
<b>Total I2038 SPOT</b>									<b>16,071,031,540,000.00</b>	<b>391,404,553,000</b>	<b>376,</b>
<b>Total For I2038</b>									<b>16,071,031,540,000.00</b>	<b>391,404,553,000</b>	<b>376,</b>
I2046 On 31/03/2046 Spot Bond			4.24000	105.60754	4.24000	105.59537			131,834,744,000,000.00	31,093,100,000	637
<b>Total I2046 SPOT</b>									<b>11,834,744,000,000.00</b>	<b>31,093,100,000</b>	<b>637,</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For I2046</b>									<b>1,834,744,000,000.00</b>	<b>31,093,100,000</b>
I2050 On 31/12/2050 Spot Bond			4.23500	107.19625	4.23000	107.28472			217,777,252,000,000.00	51,423,200,000
<b>Total I2050 SPOT</b>									<b>17,777,252,000,000.00</b>	<b>51,423,200,000</b>
<b>Total For I2050</b>									<b>17,777,252,000,000.00</b>	<b>51,423,200,000</b>
IBL101 On 24/05/2022 Spot Bond			5.84000	5.84000	5.84000	106.08980			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	101.05438			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			2.60000	309.77943	2.60000	309.75742			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	101.78393			0.00	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	100.00011			0.00	0
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	100.14494			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	100.00010			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	100.08242			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	100.69002			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	100.09794			0.00	0
<b>Total IBL124 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
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	100.59039			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	100.03264			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	100.56394			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	100.14966			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	101.18223			0.00	100,000,000
<b>Total IBL133 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>
<b>Total For IBL133</b>									<b>0.00</b>	<b>100,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.48319			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	99.99998			0.00	0
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	100.00003			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	100.13716			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	100.07650			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	100.00005			0.00	0
<b>Total IBL141 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
<b>Total For IBL141</b>									<b>0.00</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond					0.00000	100.00002			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	100.91304			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	100.95505			0.00	0
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>0</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.76751			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	99.96560			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	99.96396			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	98.52862			0.00	0
<b>Total IBL150 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL150</b>									<b>0.00</b>	<b>0</b>
IBL154 On 19/11/2025 Spot Bond					0.00000	100.03576			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	100.41883			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	100.39437			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	100.40736			0.00	0
<b>Total IBL157 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
<b>Total For IBL157</b>									<b>0.00</b>	<b>0</b>
IBL159 On 09/02/2023 Spot Bond					0.00000	100.18098			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	100.13876			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	100.11621			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	169.72482			0.00	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			6.48500	110.24640	6.48500	110.22696			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	100.50471			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	169.29263	1.56000	169.28535			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			4.91500	110.97211	4.91500	110.95723			0.00	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	100.17689			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			4.72500	104.00216	4.72500	103.98884			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	85.10732	100.00000	84.91902			0.00	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	99.93384			0.00	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.60597			0.00	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.96160			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			7.81500	107.92294	7.81500	107.90008		32,041,299,936,000.00	4,099,974,400	
<b>Total IDCG06 SPOT</b>								<b>32,041,299,936,000.00</b>	<b>4,099,974,400</b>	
<b>Total For IDCG06</b>								<b>32,041,299,936,000.00</b>	<b>4,099,974,400</b>	
IDCG08 On 13/05/2030 Spot Bond			9.67000	112.79189	9.67000	113.08292		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	101.11938		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			8.38500	113.23276	8.38500	113.20721		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	100.37340		0.00	0	
<b>Total IDCG12 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>								<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.29385		0.00	0	
<b>Total IDCG13 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>								<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.13749		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	98.85835		0.00	60,000,000	
<b>Total IDCG15 SPOT</b>								<b>0.00</b>	<b>60,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IDCG15</b>									<b>0.00</b>	<b>60,000,000</b>
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.51875			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	100.20747			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	100.94580			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	99.36468			0.00	0
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.89816			0.00	0
<b>Total IDCG21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG21</b>									<b>0.00</b>	<b>0</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.28576			0.00	0
<b>Total IDCG22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG22</b>									<b>0.00</b>	<b>0</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.47379			0.00	0
<b>Total IDCG23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG23</b>									<b>0.00</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.00533			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			7.26500	106.52815	7.26500	106.50727			0.00	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			5.58000	103.59067	5.58000	103.57495			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	101.27136				0.00	0
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	101.03631				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	101.09097				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	95.59911				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	101.05323				0.00	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	104.57996				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	100.72645				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	101.01931				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	100.91457				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	100.93148				0.00	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	100.59189				0.00	0
<b>Total IPF21 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
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	101.04142			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	100.25351			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	100.56267			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	100.19299			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	100.19631			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	100.81207			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	99.15032			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	100.74371			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	101.03185			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	100.16079			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	100.17369	2.75000	100.16612			0.00	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			5.30000	176.64559	5.30000	176.62020			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	104.28389			0.00	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.63837			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	101.32376			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	166.04460			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	102.87221			0.00	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			7.85500	107.18628	7.85500	107.16348			0.00	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	101.84017			0.00	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			7.86000	7.86000	7.86000	106.46811			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	100.45319			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	168.35956	2.16000	168.34956		43,200,000,000.00		20,000,000
<b>Total IV045 SPOT</b>								<b>43,200,000,000.00</b>		<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IV045</b>									<b>43,200,000,000.00</b>	<b>20,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	103.11350			0.00	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.79335			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			5.20000	177.74828	5.20000	177.72320			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	100.81522			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			11.02500	100.10900	11.02500	100.08009			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			6.34000	105.67844	6.34000	105.66033			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	100.90498			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	100.92745			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	100.91247			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	100.26878			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			5.99000	103.44205	5.99000	103.42532			0.00	0
<b>Total IVC110 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
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	101.12740				0.00	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>
IVC116 On 16/08/2022 Spot Bond					0.00000	100.10602				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	100.54502				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	100.36694				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	99.89087				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	99.74622				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	99.87388				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	101.70659				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	100.47167				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	100.89479				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	101.55832				0.00	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IVC148</b>									<b>0.00</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	101.50959			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	101.39748			0.00	200,000,000
<b>Total IVC152 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For IVC152</b>									<b>0.00</b>	<b>200,000,000</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	100.44116			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	100.77396			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	101.03768			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	100.97763			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	100.80431			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	0.00000			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	100.59728			0.00	0
<b>Total IVC173 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
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>
IVC176 On 05/06/2023 Spot Bond					0.00000	101.14053				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	100.77759				0.00	0
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	100.68797				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	99.60103				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	99.60103				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	100.15209				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	100.14972				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	101.13431				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	100.99160				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	100.75425				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	101.28580	7.40000	101.26559				0.00	0
<b>Total IVC186 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
<b>Total For IVC186</b>									<b>0.00</b>	<b>0</b>
IVC187 On 27/11/2021 Spot Bond					0.00000	99.90314			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	99.87178			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	100.02766			0.00	40,000,000
<b>Total IVC189 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For IVC189</b>									<b>0.00</b>	<b>40,000,000</b>
IVC190 On 15/12/2021 Spot Bond					0.00000	101.02135			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>
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000			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	99.93511			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	99.91350			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	99.83793			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	99.76248			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			3.95000	3.95000	3.95000	99.68715			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	99.60214			0.00	0
<b>Total IVZ035 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
<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	99.52514			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	99.44827			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	99.28623			0.00	0
<b>Total IVZ038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ038</b>									<b>0.00</b>	<b>0</b>
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878			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	99.13145			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	99.05424			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	98.97715			0.00	0
<b>Total IVZ042 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ042</b>									<b>0.00</b>	<b>0</b>
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.90018			0.00	0
<b>Total IVZ043 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ043</b>									<b>0.00</b>	<b>0</b>
IVZ044 On 03/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00	47,600,000,000	47
<b>Total IVZ044 SPOT</b>								<b>760,000,000,000,000.00</b>	<b>47,600,000,000</b>	<b>47</b>
<b>Total For IVZ044</b>								<b>760,000,000,000,000.00</b>	<b>47,600,000,000</b>	<b>47</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0
<b>Total JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	101.19562		0.00	0	0
<b>Total JPM002 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
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>
KAP00 On 29/06/2021 Spot Bond					0.00000	100.94887			0.00	5,000,000,000 5
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>5,000,000,000 5,</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>5,000,000,000 5,</b>
KAP00 On 26/10/2021 Spot Bond			6.57500	105.71109	6.57500	105.69231			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>
KAP01 On 01/12/2022 Spot Bond					0.00000	98.65351			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>
KAP01 On 24/05/2022 Spot Bond					0.00000	97.95705			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>
KAP01 On 19/07/2024 Spot Bond					0.00000	100.49743			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>
KAP01 On 01/11/2024 Spot Bond					0.00000	96.73310			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>
KAP01 On 29/04/2022 Spot Bond					0.00000	100.00772			0.00	40,000,000
<b>Total KAP016 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>
<b>Total For KAP016</b>									<b>0.00</b>	<b>40,000,000</b>
KAP01 On 19/10/2023 Spot Bond					0.00000	100.54363			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	100.44013			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			8.35500	130.19987	8.35500	130.17044		3,875,175,996,000.00		463,815,200
<b>Total KW01 SPOT</b>								<b>3,875,175,996,000.00</b>		<b>463,815,200</b>
<b>Total For KW01</b>								<b>3,875,175,996,000.00</b>		<b>463,815,200</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	97.15620			0.00	0
<b>Total LBK15 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
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	95.02877			0.00	850,000,000
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>850,000,000</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>850,000,000</b>
LBK20 On 08/06/2022 Spot Bond			6.80500	106.25821	6.80500	106.23869		56,712,870,000,000.00	8,334,000,000	8
<b>Total LBK20 SPOT</b>								<b>56,712,870,000,000.00</b>	<b>8,334,000,000</b>	<b>8,</b>
<b>Total For LBK20</b>								<b>56,712,870,000,000.00</b>	<b>8,334,000,000</b>	<b>8,</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	95.43563			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			8.82500	108.28700	8.82500	108.26132			0.00	0
<b>Total LBK24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK24</b>									<b>0.00</b>	<b>0</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.20221			0.00	0
<b>Total LBK26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK26</b>									<b>0.00</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	95.49722			0.00	0
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			11.79000	97.03277	11.79000	97.00207			0.00	0 11
<b>Total LBK28 SPOT</b>									<b>0.00</b>	<b>0 11,</b>
<b>Total For LBK28</b>									<b>0.00</b>	<b>0 11,</b>
LBK29 On 07/06/2023 Spot Bond			9.87500	101.73277	9.87500	101.70584		14,652,670,162,500.00	1,483,814,700	9
<b>Total LBK29 SPOT</b>								<b>14,652,670,162,500.00</b>	<b>1,483,814,700</b>	<b>9,</b>
<b>Total For LBK29</b>								<b>14,652,670,162,500.00</b>	<b>1,483,814,700</b>	<b>9,</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	96.69596			0.00	0 3
<b>Total LBK30 SPOT</b>									<b>0.00</b>	<b>0 3,</b>
<b>Total For LBK30</b>									<b>0.00</b>	<b>0 3,</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	93.00390			0.00	0 11
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0 11,</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0 11,</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	100.21663			0.00	0 6
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0 6,</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For LBK32</b>									0.00	0 6,1
LBK33 On 07/12/2025 Spot Bond					0.00000	100.72989			0.00	0
<b>Total LBK33 SPOT</b>									0.00	0
<b>Total For LBK33</b>									0.00	0
LBK35 On 26/03/2024 Spot Bond					0.00000	95.14548			0.00	0
<b>Total LBK35 SPOT</b>									0.00	0
<b>Total For LBK35</b>									0.00	0
LBK37 On 25/06/2024 Spot Bond					0.00000	94.69622			0.00	0
<b>Total LBK37 SPOT</b>									0.00	0
<b>Total For LBK37</b>									0.00	0
LBK38 On 16/02/2023 Spot Bond					0.00000	84.61737			0.00	0
<b>Total LBK38 SPOT</b>									0.00	0
<b>Total For LBK38</b>									0.00	0
LGL05 On 12/12/2021 Spot Bond					0.00000	102.15669			0.00	0
<b>Total LGL05 SPOT</b>									0.00	0
<b>Total For LGL05</b>									0.00	0
LGL06 On 04/10/2022 Spot Bond			6.37500	109.73094	6.37500	109.71202			0.00	0 2
<b>Total LGL06 SPOT</b>									0.00	0 2,1
<b>Total For LGL06</b>									0.00	0 2,1
LGL07 On 04/10/2022 Spot Bond					0.00000	102.00290			0.00	0
<b>Total LGL07 SPOT</b>									0.00	0
<b>Total For LGL07</b>									0.00	0
LGL08 On 28/02/2023 Spot Bond					0.00000	100.91735			0.00	0
<b>Total LGL08 SPOT</b>									0.00	0
<b>Total For LGL08</b>									0.00	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.02243			0.00	0
<b>Total LGL09 SPOT</b>									0.00	0
<b>Total For LGL09</b>									0.00	0
LGL10 On 08/10/2025 Spot Bond					0.00000	99.98236			0.00	0
<b>Total LGL10 SPOT</b>									0.00	0
<b>Total For LGL10</b>									0.00	0
LGL11 On 09/09/2026 Spot Bond					0.00000	101.24618			0.00	0
<b>Total LGL11 SPOT</b>									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	100.18354			0.00	0
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>
LHL30 On 19/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		654,848,200,000,000.00	86,548,482,000	38
<b>Total LHL30 SPOT</b>								<b>654,848,200,000,000.00</b>	<b>86,548,482,000</b>	<b>38</b>
<b>Total For LHL30</b>								<b>654,848,200,000,000.00</b>	<b>86,548,482,000</b>	<b>38</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	100.44202			0.00	0
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>
LOM03 On 25/11/2024 Spot Bond					0.00000	99.94078			0.00	0
<b>Total LOM03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LOM03</b>									<b>0.00</b>	<b>0</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	99.93926			0.00	0
<b>Total LOM04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LOM04</b>									<b>0.00</b>	<b>0</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.50494			0.00	0
<b>Total LRFA3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFA3</b>									<b>0.00</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.00006			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	100.00007			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	99.87028			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	100.13849			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	100.29474			0.00	0
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For MBF061</b>									<b>0.00</b>	<b>0</b>
MBF06: On 07/06/2022 Spot Bond					0.00000	101.26442			0.00	0 3
<b>Total MBF063 SPOT</b>									<b>0.00</b>	<b>0 3,</b>
<b>Total For MBF063</b>									<b>0.00</b>	<b>0 3,</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	101.21622			0.00	0
<b>Total MBF065 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF065</b>									<b>0.00</b>	<b>0</b>
MBF06: On 16/09/2021 Spot Bond					0.00000	100.97729			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	100.00822			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	100.01301			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	101.18420			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	99.98869			0.00	0
<b>Total MBP039 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP039</b>									<b>0.00</b>	<b>0</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	99.98733			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	100.53528			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	100.45961			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	100.35076			0.00	0
<b>Total MBP043 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
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	100.72820			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	100.86401			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	100.29075			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	99.95076			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	100.72822			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	100.74350			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	100.40548			0.00	0
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.02006			0.00	0
<b>Total MBP051 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP051</b>									<b>0.00</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			5.15000	104.70748	5.15000	104.69275			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			7.29500	7.29500	7.29500	115.35944			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			5.62500	107.61191	5.62500	107.59541		406,302,750,000.00	72,231,600	1
<b>Total MMIG05 SPOT</b>								<b>406,302,750,000.00</b>	<b>72,231,600</b>	<b>1,</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For MMIG05</b>									<b>406,302,750,000.00</b>	<b>72,231,600</b>	<b>1,1</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.14339			0.00	0	
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.50293			0.00	0	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.15725			0.00	1,000,000,000	1
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,1</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,1</b>
MML02 On 10/12/2026 Spot Bond			7.91500	108.18471	7.91500	108.16164			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	100.09606			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.16500	98.67807	8.16500	98.58253			326,600,000,000.00	40,000,000	
<b>Total MML04 SPOT</b>									<b>326,600,000,000.00</b>	<b>40,000,000</b>	
<b>Total For MML04</b>									<b>326,600,000,000.00</b>	<b>40,000,000</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.62997			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	100.49865			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.64573			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	99.76768			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	100.30963			0.00	0	
<b>Total MTN12 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
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	97.73248			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	100.17204			0.00	160,000,000
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>160,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.17850			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	99.56827			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	98.76189			0.00	0
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	98.37339			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	101.10909			0.00	320,000,000
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>
<b>Total For MTN19</b>									<b>0.00</b>	<b>320,000,000</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	100.93335			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	102.35652			0.00	0
<b>Total MTN21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN21</b>									<b>0.00</b>	<b>0</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.40665			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			7.86500	102.19097	7.86500	102.16919			0.00	0
<b>Total MTN23 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
<b>Total For MTN23</b>									<b>0.00</b>	<b>0</b>
MTN24 On 29/01/2026 Spot Bond					0.00000	100.43911			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	100.17244			0.00	80,000,000
<b>Total MTNC22 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For MTNC22</b>									<b>0.00</b>	<b>80,000,000</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	100.00000			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	100.00004			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	100.00004			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	100.00006			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>
MWAR0 On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50
<b>Total MWAR06 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,</b>
<b>Total For MWAR06</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,</b>
N6C26 On 21/03/2026 Spot Bond					0.00000	101.71606			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	101.51445			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	100.99802			0.00	0
<b>Total N6E26 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
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	101.29004			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	105.22227			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	100.86560			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	101.11819			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	101.33278			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	101.53003			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			5.84500	106.10552	5.84500	106.08864			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			6.42500	108.69029	6.42500	108.67129			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			8.79500	107.91663	8.79500	107.89097		30,980,913,441,000.00	3,522,559,800	
<b>Total NAM04 SPOT</b>								<b>10,980,913,441,000.00</b>	<b>3,522,559,800</b>	
<b>Total For NAM04</b>								<b>10,980,913,441,000.00</b>	<b>3,522,559,800</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.45809			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	100.47649			0.00	0
<b>Total NBG02G 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
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.33862			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	100.45136			0.00	3,000,000,000
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>
<b>Total For NBG04G</b>									<b>0.00</b>	<b>3,000,000,000</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.38148			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			5.72500	104.29738	5.72500	104.28109			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	104.04826	9.38000	104.02170			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			5.99000	114.54773	5.99000	114.52906		1,591,243,500,000.00	0.00	265,650,000
<b>Total NBK13A SPOT</b>								<b>1,591,243,500,000.00</b>	<b>0.00</b>	<b>265,650,000</b>
<b>Total For NBK13A</b>								<b>1,591,243,500,000.00</b>	<b>0.00</b>	<b>265,650,000</b>
NBK14 On 25/06/2021 Spot Bond			4.87500	102.96720	4.87500	102.95367			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			5.29000	103.54494	5.29000	103.53000			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			5.91500	112.59368	5.91500	112.57555		11,632,472,124,000.00	0.00	1,966,605,600
<b>Total NBK16A SPOT</b>								<b>11,632,472,124,000.00</b>	<b>0.00</b>	<b>1,966,605,600</b>
<b>Total For NBK16A</b>								<b>11,632,472,124,000.00</b>	<b>0.00</b>	<b>1,966,605,600</b>
NBK17 On 22/04/2026 Spot Bond			6.68500	117.42347	6.68500	117.40226			0.00	0
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>
NBK19 On 01/06/2022 Spot Bond			5.82000	106.81684	5.82000	106.80001			0.00	0
<b>Total NBK19A 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
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>
NBK20 On 01/06/2026 Spot Bond			6.67500	118.51590	6.67500	118.49453			30,891,641,010,000.00	4,627,961,200 1
<b>Total NBK20A SPOT</b>									<b>30,891,641,010,000.00</b>	<b>4,627,961,200 1,</b>
<b>Total For NBK20A</b>									<b>30,891,641,010,000.00</b>	<b>4,627,961,200 1,</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.87274			0.00	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>
NBK21 On 21/07/2027 Spot Bond			7.71500	115.47776	7.71500	115.45362			0.00	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>
NBK22 On 19/11/2022 Spot Bond			4.91500	111.12821	4.91500	111.11331			97,317,000,000,000.00	19,800,000,000 9
<b>Total NBK22A SPOT</b>									<b>97,317,000,000,000.00</b>	<b>19,800,000,000 9,</b>
<b>Total For NBK22A</b>									<b>97,317,000,000,000.00</b>	<b>19,800,000,000 9,</b>
NBK23 On 19/11/2025 Spot Bond			6.40000	120.08028	6.40000	120.05939			0.00	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>
NBK24 On 19/11/2027 Spot Bond			7.44000	121.12896	7.44000	121.10453			0.00	0 1
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0 1,</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0 1,</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.15890			0.00	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>
NBK25 On 17/02/2023 Spot Bond			5.40000	5.40000	5.40000	109.92738			0.00	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.26922			0.00	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	28.39356	100.00000	28.33003			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	103.45259			0.00	0
<b>Total NBK26B 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
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>
NBK27 On 10/05/2026 Spot Bond			7.62500	118.13420	7.62500	118.10979			33,674,336,300,000.00	4,416,306,400
<b>Total NBK27A SPOT</b>									<b>33,674,336,300,000.00</b>	<b>4,416,306,400</b>
<b>Total For NBK27A</b>									<b>33,674,336,300,000.00</b>	<b>4,416,306,400</b>
NBK28 On 02/08/2023 Spot Bond			5.32000	111.18260	5.32000	111.16647			7,468,207,488,000.00	1,403,798,400
<b>Total NBK28A SPOT</b>									<b>7,468,207,488,000.00</b>	<b>1,403,798,400</b>
<b>Total For NBK28A</b>									<b>7,468,207,488,000.00</b>	<b>1,403,798,400</b>
NBK29 On 31/07/2026 Spot Bond			6.78500	117.31534	6.78500	117.29373			23,848,561,218,000.00	3,514,894,800
<b>Total NBK29A SPOT</b>									<b>23,848,561,218,000.00</b>	<b>3,514,894,800</b>
<b>Total For NBK29A</b>									<b>23,848,561,218,000.00</b>	<b>3,514,894,800</b>
NBK30 On 20/02/2024 Spot Bond			5.96500	109.90498	5.96500	109.88713			0.00	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>
NBK30 On 18/02/2021 Spot Bond					0.00000	0.00000			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			5.45000	112.58324	5.45000	112.56652			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	101.67938			0.00	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>
NBK34 On 10/05/2021 Spot Bond					0.00000	100.28618			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	101.91089			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	101.72345			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	100.76835			0.00	0
<b>Total NBK38B 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
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			9.59000	9.59000	9.59000	71.39450			0.00	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	103.59188			0.00	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	100.42585			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	101.73005			0.00	0
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.11050			0.00	300,000,000
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>300,000,000</b>
<b>Total For NBK45B</b>									<b>0.00</b>	<b>300,000,000</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.14325			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	102.57673			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	100.25894			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	100.55681			0.00	160,000,000
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>160,000,000</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>160,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.41209			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	100.44632			0.00	0
<b>Total NBK51B 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
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	100.54986				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	99.74410				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	99.99997				0.00	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.70860				0.00	300,000,000 6
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>300,000,000 6,</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>300,000,000 6,</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.28760				0.00	0
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.38540				0.00	0
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.66229				0.00	0
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.35542				0.00	0
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.43829				0.00	0
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.95305				0.00	0
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98082				0.00	0
<b>Total NCLN82 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
<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			8.76000	109.59815	8.76000	109.57220			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	100.97222			0.00	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			8.79500	108.98107	8.79500	108.95516		63,567,248,592,000.00	7,227,657,600	1
<b>Total NCLN85 SPOT</b>								<b>3,567,248,592,000.00</b>	<b>7,227,657,600</b>	<b>1,</b>
<b>Total For NCLN85</b>								<b>3,567,248,592,000.00</b>	<b>7,227,657,600</b>	<b>1,</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98082			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	100.99445			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	101.01163			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	101.33404			0.00	0
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.76079			0.00	0
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.50220			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	102.68568			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	99.93306				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	103.75944				0.00	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.10115				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	102.95770				0.00	0
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.15790				0.00	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.48204				0.00	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	100.41840				0.00	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	105.65156				0.00	0
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.24546				0.00	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.42420				0.00	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.79895				0.00	2,000,000,000 2

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	103.66869				0.00	1,200,000,000	1,200
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	100.00019				0.00	0	0
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	100.40285				0.00	100,000,000	100
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100</b>
<b>Total For NGT106</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100</b>
NGT10 On 19/11/2025 Spot Bond					0.00000	100.06403				0.00	0	0
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	103.75669	13.50000	103.71940				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	100.56182				0.00	0	0
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	100.71667				0.00	0	0
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	100.55278				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	99.96172				0.00	0	0
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.41420				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	100.14525				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
<b>Total NHM014 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM014</b>									<b>0.00</b>	<b>0</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.32804			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	100.23910			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	99.93384			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	99.90144			0.00	0
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM018</b>									<b>0.00</b>	<b>0</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	99.91160			0.00	0
<b>Total NHM019 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM019</b>									<b>0.00</b>	<b>0</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	99.94182			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			5.10000	5.10000	5.10000	205.57835			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			3.91000	3.91000	3.91000	192.68720			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			2.89500	2.89500	2.89500	146.03749			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			3.72100	3.72100	3.72100	106.08729		74,420,000,000.00		20,000,000
<b>Total NI29 SPOT</b>								<b>74,420,000,000.00</b>		<b>20,000,000</b>
<b>Total For NI29</b>								<b>74,420,000,000.00</b>		<b>20,000,000</b>
NI33 On 28/02/2033 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
<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			4.90000	4.90000	4.90000	105.40094			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			3.00000	3.00000	3.00000	145.46434			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			3.39000	3.39000	3.39000	143.35816			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			3.55500	3.55500	3.55500	197.05570			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			3.70000	195.27748	3.70000	195.25781			0.00	0
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			5.01500	103.83656	5.01500	103.82236			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	100.79513			0.00	0 2
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0 2;</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0 2;</b>
NN014 On 10/09/2024 Spot Bond					0.00000	102.69282			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	101.14117			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	97.68864			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	131.14052			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	101.43147			0.00	0
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.53492			0.00	0
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800			0.00	0
<b>Total NN026 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN026</b>									<b>0.00</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	99.98573			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	100.56256			0.00	0
<b>Total NN034 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN034</b>									<b>0.00</b>	<b>0</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.61738			0.00	0
<b>Total NN036 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN036</b>									<b>0.00</b>	<b>0</b>
NN037 On 28/02/2023 Spot Bond					0.00000	124.64654			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	101.45207			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	99.99999			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	101.64867			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	137.31757			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	100.12864			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	137.11826			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	139.14598			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	101.05488			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	128.97165			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	100.06463			0.00	0
<b>Total NN054 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN054</b>									<b>0.00</b>	<b>0</b>
NN056 On 26/08/2022 Spot Bond					0.00000	101.30603			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	99.44634			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	99.44664			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	101.11228			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	97.65280				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	108.64000				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	106.85000				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	110.43000				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	109.18000				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	108.69627				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	100.20696				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	100.20601				0.00	0
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	107.27239				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	100.17237				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	100.04928				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>
NNF021 On 09/06/2021 Spot Bond					0.00000	100.90892				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>
NNF022 On 14/07/2021 Spot Bond					0.00000	100.50299				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>
NNF023 On 10/05/2021 Spot Bond					0.00000	100.18007				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>
NNF024 On 17/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0 2
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0 2,1</b>
<b>Total For NNF025</b>										<b>0.00</b>	<b>0 2,1</b>
NNF025 On 19/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		56,000,000,000	56
<b>Total NNF026 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>56,000,000,000</b>	<b>56,1</b>
<b>Total For NNF026</b>								<b>10,000,000,000,000.00</b>		<b>56,000,000,000</b>	<b>56,1</b>
NNF026 On 01/08/2022 Spot Bond					0.00000	107.27239				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>
NNF03 On 05/08/2024 Spot Bond					0.00000	125.30158				0.00	0
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>
NNF04 On 12/09/2024 Spot Bond					0.00000	107.05778				0.00	0
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.32033				0.00	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.00007				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.00015			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	100.00001			0.00	0
<b>Total NQ1A28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A28</b>									<b>0.00</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.73246			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	100.00018			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	100.00008			0.00	0
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.00000			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	112.78635			0.00	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>
NQF1D On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			6.49500	112.90235	6.49500	112.88242		377,206,218,000.00		58,076,400
<b>Total NRA022 SPOT</b>								<b>377,206,218,000.00</b>		<b>58,076,400</b>
<b>Total For NRA022</b>								<b>377,206,218,000.00</b>		<b>58,076,400</b>
NRA02 On 31/05/2023 Spot Bond			2.73000	196.57979	2.73000	196.56515		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>
NRA023 On 30/11/2028 Spot Bond			9.03500	120.49684	9.03500	120.46759			107,950,678,732,000.00	11,948,055,200 2
<b>Total NRA028 SPOT</b>									<b>17,950,678,732,000.00</b>	<b>11,948,055,200 2,</b>
<b>Total For NRA028</b>									<b>17,950,678,732,000.00</b>	<b>11,948,055,200 2,</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	14.96536	100.00000	14.93206			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	101.32043			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	100.13059			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	100.83082			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	101.36553			0.00	0
<b>Total NTC25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC25</b>									<b>0.00</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.43993			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	100.95734			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	100.97066			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	100.84347			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NTC30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC30</b>									<b>0.00</b>	<b>0</b>
NTC31 On 10/06/2022 Spot Bond					0.00000	101.10244			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	100.98952			0.00	0 20
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0 20,</b>
<b>Total For NTC32</b>									<b>0.00</b>	<b>0 20,</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	99.60559			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			5.67500	109.20860	5.67500	109.19172		5,385,856,480,000.00	949,049,600	1
<b>Total OML06 SPOT</b>								<b>5,385,856,480,000.00</b>	<b>949,049,600</b>	<b>1,</b>
<b>Total For OML06</b>								<b>5,385,856,480,000.00</b>	<b>949,049,600</b>	<b>1,</b>
OML07 On 19/03/2025 Spot Bond			6.97500	118.62338	6.97500	118.60092		0.00	0	1
<b>Total OML07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,</b>
<b>Total For OML07</b>								<b>0.00</b>	<b>0</b>	<b>1,</b>
OML09 On 14/09/2022 Spot Bond			5.87500	112.22385	5.87500	112.20591		12,692,693,100,000.00	2,160,458,400	1
<b>Total OML09 SPOT</b>								<b>12,692,693,100,000.00</b>	<b>2,160,458,400</b>	<b>1,</b>
<b>Total For OML09</b>								<b>12,692,693,100,000.00</b>	<b>2,160,458,400</b>	<b>1,</b>
OML10 On 14/09/2025 Spot Bond			7.30000	120.52019	7.30000	120.49633		34,797,315,880,000.00	4,766,755,600	1
<b>Total OML10 SPOT</b>								<b>34,797,315,880,000.00</b>	<b>4,766,755,600</b>	<b>1,</b>
<b>Total For OML10</b>								<b>34,797,315,880,000.00</b>	<b>4,766,755,600</b>	<b>1,</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.63831		0.00	0	
<b>Total OML11 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>								<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.08465		0.00	100,000,000	
<b>Total OML12 SPOT</b>								<b>0.00</b>	<b>100,000,000</b>	<b>!</b>
<b>Total For OML12</b>								<b>0.00</b>	<b>100,000,000</b>	<b>!</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.04990		0.00	0	
<b>Total PEP01 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>								<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.08019		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total PEP02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PEP02</b>									<b>0.00</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	99.94309			0.00	0
<b>Total PMM51 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM51</b>									<b>0.00</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	100.65664			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	100.20539			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	99.94524			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	100.00004			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	100.00006			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	100.00006			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	100.00006			0.00	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			6.97500	118.46364	7.01500	118.23346			860,185,817,027,500.00	3,420,815,170,900 3,918
<b>Total R186 SPOT</b>									<b>0,185,817,027,500.00</b>	<b>420,815,170,900 318,1</b>
<b>Total For R186</b>									<b>0,185,817,027,500.00</b>	<b>420,815,170,900 318,1</b>
R197 On 07/12/2023 Spot Bond			1.53000	318.43655	1.53000	318.42321			6,365,871,000,000.00	4,160,700,000 162
<b>Total R197 SPOT</b>									<b>6,365,871,000,000.00</b>	<b>4,160,700,000 162,;</b>
<b>Total For R197</b>									<b>6,365,871,000,000.00</b>	<b>4,160,700,000 162,;</b>
R202 On 07/12/2033 Spot Bond			4.10000	227.14369	4.10000	227.11836			309,925,970,000,000.00	75,591,700,000 213

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R202 SPOT</b>									<b>19,925,970,000,000.00</b>	<b>75,591,700,000 213,;</b>
<b>Total For R202</b>									<b>19,925,970,000,000.00</b>	<b>75,591,700,000 213,;</b>
R2023 On 28/02/2023 Spot Bond			4.80500	105.48335	4.82500	105.43015			444,424,014,519,000.00	300,608,535,800 562
<b>Total R2023 SPOT</b>									<b>14,424,014,519,000.00</b>	<b>300,608,535,800 562,;</b>
<b>Total For R2023</b>									<b>14,424,014,519,000.00</b>	<b>300,608,535,800 562,;</b>
R2030 On 31/01/2030 Spot Bond			8.72000	96.09285	8.72000	96.07019			231,291,020,024,000.00	1,632,028,786,700 699
<b>Total R2030 SPOT</b>									<b>11,291,020,024,000.00</b>	<b>632,028,786,700 699,;</b>
<b>Total For R2030</b>									<b>11,291,020,024,000.00</b>	<b>632,028,786,700 699,;</b>
R2032 On 31/03/2032 Spot Bond			9.53500	94.60997	9.53500	94.58577			464,201,928,292,500.00	1,726,712,315,500 055
<b>Total R2032 SPOT</b>									<b>14,201,928,292,500.00</b>	<b>726,712,315,500 055,;</b>
<b>Total For R2032</b>									<b>14,201,928,292,500.00</b>	<b>726,712,315,500 055,;</b>
R2035 On 28/02/2035 Spot Bond			10.26000	89.70317	10.26000	89.67839			950,129,905,294,000.00	1,749,525,331,900 815
<b>Total R2035 SPOT</b>									<b>10,129,905,294,000.00</b>	<b>749,525,331,900 815,;</b>
<b>Total For R2035</b>									<b>10,129,905,294,000.00</b>	<b>749,525,331,900 815,;</b>
R2037 On 31/01/2037 Spot Bond			10.50000	85.20915	10.50000	85.18507			629,974,454,650,000.00	536,188,043,300 450
<b>Total R2037 SPOT</b>									<b>19,974,454,650,000.00</b>	<b>536,188,043,300 450,;</b>
<b>Total For R2037</b>									<b>19,974,454,650,000.00</b>	<b>536,188,043,300 450,;</b>
R2040 On 31/01/2040 Spot Bond			10.68000	87.02171	10.68000	86.99671			634,808,258,228,000.00	714,869,687,100 052
<b>Total R2040 SPOT</b>									<b>14,808,258,228,000.00</b>	<b>714,869,687,100 052,;</b>
<b>Total For R2040</b>									<b>14,808,258,228,000.00</b>	<b>714,869,687,100 052,;</b>
R2044 On 31/01/2044 Spot Bond			10.75500	83.58734	10.75500	83.56316			452,281,554,277,000.00	1,064,833,245,400 675
<b>Total R2044 SPOT</b>									<b>12,281,554,277,000.00</b>	<b>064,833,245,400 675,;</b>
<b>Total For R2044</b>									<b>12,281,554,277,000.00</b>	<b>064,833,245,400 675,;</b>
R2048 On 28/02/2048 Spot Bond			10.66000	83.04842	10.66000	83.02459			554,649,556,864,000.00	1,271,543,110,400 280
<b>Total R2048 SPOT</b>									<b>14,649,556,864,000.00</b>	<b>271,543,110,400 280,;</b>
<b>Total For R2048</b>									<b>14,649,556,864,000.00</b>	<b>271,543,110,400 280,;</b>
R208 On 31/03/2021 Spot Bond			3.78000	102.99103	3.78000	102.98040			357,588,000,000,000.00	94,600,000,000 668
<b>Total R208 SPOT</b>									<b>17,588,000,000,000.00</b>	<b>94,600,000,000 668,;</b>
<b>Total For R208</b>									<b>17,588,000,000,000.00</b>	<b>94,600,000,000 668,;</b>
R209 On 31/03/2036 Spot Bond			10.18500	72.48039	10.16500	72.57917			800,243,449,388,500.00	569,488,802,100 892
<b>Total R209 SPOT</b>									<b>10,243,449,388,500.00</b>	<b>569,488,802,100 892,;</b>
<b>Total For R209</b>									<b>10,243,449,388,500.00</b>	<b>569,488,802,100 892,;</b>
R210 On 31/03/2028 Spot Bond			3.20000	201.55568	3.20000	201.53810			216,499,520,000,000.00	67,656,100,000 149

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R210 SPOT</b>									<b>16,499,520,000,000.00</b>	<b>67,656,100,000 149,;</b>
<b>Total For R210</b>									<b>16,499,520,000,000.00</b>	<b>67,656,100,000 149,;</b>
R212 On 31/01/2022 Spot Bond			0.95000	170.24946	0.91000	170.30822			16,463,500,000,000.00	17,330,000,000 318
<b>Total R212 SPOT</b>									<b>16,463,500,000,000.00</b>	<b>17,330,000,000 318,;</b>
<b>Total For R212</b>									<b>16,463,500,000,000.00</b>	<b>17,330,000,000 318,;</b>
R213 On 28/02/2031 Spot Bond			9.18500	85.79557	9.17000	85.86207			806,563,560,791,000.00	196,686,288,600 575
<b>Total R213 SPOT</b>									<b>16,563,560,791,000.00</b>	<b>196,686,288,600 575,;</b>
<b>Total For R213</b>									<b>16,563,560,791,000.00</b>	<b>196,686,288,600 575,;</b>
R214 On 28/02/2041 Spot Bond			10.61500	66.03836	10.61500	66.01949			718,823,602,468,000.00	727,161,903,200 052
<b>Total R214 SPOT</b>									<b>18,823,602,468,000.00</b>	<b>727,161,903,200 052,;</b>
<b>Total For R214</b>									<b>18,823,602,468,000.00</b>	<b>727,161,903,200 052,;</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.23621			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	99.88584			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	100.72977			0.00	0
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.35592			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	100.96255			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	99.47620			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	101.32722			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	99.30914			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	97.83078			0.00	0
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.08332			0.00	0
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.75494			0.00	0
<b>Total RDFB19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB19</b>									<b>0.00</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.88921			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	100.93145			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	100.81056			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	97.39565			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	97.22656			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	100.07129			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	101.09757			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	100.97935			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.90046				0.00	0
<b>Total RED141 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For RED141</b>										<b>0.00</b>	<b>0</b>
RED14 On 17/03/2021 Spot Bond					0.00000	100.76654				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	101.40742				0.00	0
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	101.49458				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	101.51310				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	101.80349				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	101.28467				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	101.87805				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	100.97667				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	101.10418				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	100.05593				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.59729			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	98.49296			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	100.54182			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	100.49578			0.00	0
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RMB106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RMB106</b>									<b>0.00</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			5.20000	104.13933	5.20000	104.12462		315,218,800,000.00		60,619,000
<b>Total RW21 SPOT</b>								<b>315,218,800,000.00</b>		<b>60,619,000</b>
<b>Total For RW21</b>								<b>315,218,800,000.00</b>		<b>60,619,000</b>
RW23 On 10/12/2023 Spot Bond			6.47500	109.58572	6.47500	109.56653		4,036,577,160,000.00		623,409,600
<b>Total RW23 SPOT</b>								<b>4,036,577,160,000.00</b>		<b>623,409,600</b>
<b>Total For RW23</b>								<b>4,036,577,160,000.00</b>		<b>623,409,600</b>
RW28 On 10/12/2028 Spot Bond			11.04000	97.99298	11.04000	97.96405		91,299,744,576,000.00		8,269,904,400
<b>Total RW28 SPOT</b>								<b>91,299,744,576,000.00</b>		<b>8,269,904,400</b>
<b>Total For RW28</b>								<b>91,299,744,576,000.00</b>		<b>8,269,904,400</b>
SBK23 On 28/05/2022 Spot Bond			5.11500	110.52682	5.11500	110.51140		0.00		0 2
<b>Total SBK23 SPOT</b>								<b>0.00</b>		<b>0 2;</b>
<b>Total For SBK23</b>								<b>0.00</b>		<b>0 2;</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	100.84809		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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			5.89500	105.08967	5.89500	105.07286			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	100.29650			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	101.34621			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			4.61500	103.51935	4.61500	103.50646		205,849,306,000.00	44,604,400	
<b>Total SBS19 SPOT</b>								<b>205,849,306,000.00</b>	<b>44,604,400</b>	
<b>Total For SBS19</b>								<b>205,849,306,000.00</b>	<b>44,604,400</b>	
SBS20 On 15/05/2026 Spot Bond			6.62000	117.69780	6.62000	117.67663		26,617,643,040,000.00	4,020,792,000	
<b>Total SBS20 SPOT</b>								<b>26,617,643,040,000.00</b>	<b>4,020,792,000</b>	
<b>Total For SBS20</b>								<b>26,617,643,040,000.00</b>	<b>4,020,792,000</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.30941		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			5.57500	112.47627	5.57500	112.45919		23,423,717,070,000.00	4,201,563,600	1
<b>Total SBS27 SPOT</b>								<b>23,423,717,070,000.00</b>	<b>4,201,563,600</b>	<b>1</b>
<b>Total For SBS27</b>								<b>23,423,717,070,000.00</b>	<b>4,201,563,600</b>	<b>1</b>
SBS3 On 25/05/2026 Spot Bond			6.70500	108.54854	6.70500	108.52876		18,295,348,824,000.00	2,728,612,800	
<b>Total SBS3 SPOT</b>								<b>18,295,348,824,000.00</b>	<b>2,728,612,800</b>	
<b>Total For SBS3</b>								<b>18,295,348,824,000.00</b>	<b>2,728,612,800</b>	
SBS31 On 12/06/2027 Spot Bond			7.08500	115.47268	7.08500	115.45059		38,775,201,764,000.00	5,472,858,400	1
<b>Total SBS31 SPOT</b>								<b>38,775,201,764,000.00</b>	<b>5,472,858,400</b>	<b>1</b>
<b>Total For SBS31</b>								<b>38,775,201,764,000.00</b>	<b>5,472,858,400</b>	<b>1</b>
SBS34 On 19/09/2024 Spot Bond			5.88500	117.75514	5.88500	117.73627		0.00	0	
<b>Total SBS34 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>								<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			6.08000	111.00504	6.08000	110.98668		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			8.07500	110.92226	8.07500	110.89801				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			4.56000	105.19508	4.56000	105.18198				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			5.01000	110.89781	5.01000	110.88265				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			6.39500	120.05538	6.39500	120.03451			19,045,857,590,000.00	2,978,242,000	
<b>Total SBS42 SPOT</b>									<b>19,045,857,590,000.00</b>	<b>2,978,242,000</b>	
<b>Total For SBS42</b>									<b>19,045,857,590,000.00</b>	<b>2,978,242,000</b>	
SBS43 On 12/11/2027 Spot Bond			7.21500	121.97837	7.21500	121.95448			13,883,844,702,000.00	1,924,302,800	
<b>Total SBS43 SPOT</b>									<b>13,883,844,702,000.00</b>	<b>1,924,302,800</b>	
<b>Total For SBS43</b>									<b>13,883,844,702,000.00</b>	<b>1,924,302,800</b>	
SBS46 On 15/02/2023 Spot Bond			5.12500	110.50033	5.12500	110.48489			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	101.78354			0.00	200,000,000	1
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.01992			0.00	3,894,000,000	2
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>3,894,000,000</b>	<b>2</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>3,894,000,000</b>	<b>2</b>
SBS50 On 31/01/2022 Spot Bond			4.75000	104.85482	4.75000	104.84122			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			5.60500	5.60500	5.60500	111.74393			0.00	0	
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.09731			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.77474				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	101.95067				0.00	560,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>560,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>560,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.77000	106.98910	4.77000	106.97524				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	102.85875				0.00	2,504,709,800
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>2,504,709,800</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>2,504,709,800</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	104.41498				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	101.15687				0.00	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.10565				0.00	0
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.93591				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	102.00834				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	99.51119				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	101.19650				0.00	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SBS66 SPOT</b>									<b>0.00</b>	<b>180,000,000</b>
<b>Total For SBS66</b>									<b>0.00</b>	<b>180,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.81065			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	100.33584			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	99.88792			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			1.95000	315.00317	1.95000	314.98639		117,000,000,000.00		60,000,000
<b>Total SBSI11 SPOT</b>								<b>117,000,000,000.00</b>		<b>60,000,000</b>
<b>Total For SBSI11</b>								<b>117,000,000,000.00</b>		<b>60,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	204.56773		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	104.55534		0.00		80,000,000
<b>Total SBT101 SPOT</b>								<b>0.00</b>		<b>80,000,000</b>
<b>Total For SBT101</b>								<b>0.00</b>		<b>80,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	105.16987		0.00		0
<b>Total SBT102 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For SBT102</b>								<b>0.00</b>		<b>0</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.32733		0.00		0
<b>Total SBT103 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For SBT103</b>								<b>0.00</b>		<b>0</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	103.72131		0.00		0
<b>Total SBT104 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For SBT104</b>								<b>0.00</b>		<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.24064		0.00		0
<b>Total SBT201 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For SBT201</b>								<b>0.00</b>		<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	99.98409		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond			6.92500	110.94494	6.92500	110.92420				0.00	0
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>
SBT203 On 16/04/2024 Spot Bond					0.00000	100.58859				0.00	40,000,000
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>40,000,000</b>
SBT204 On 31/01/2025 Spot Bond					0.00000	99.24522				0.00	0
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>
SBT206 On 25/06/2025 Spot Bond					0.00000	105.69432				0.00	780,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>780,000,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	100.00598				0.00	0
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	101.05772				0.00	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.59836				0.00	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	100.43128				0.00	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.10708				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	100.10273				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.30991			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	100.10652			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	100.11181			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	100.11316			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	100.10372			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	100.11316			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	100.12922			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	100.12452			0.00	0
<b>Total SLRC4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC4</b>									<b>0.00</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.39558			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	100.11695			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	100.88931			0.00	310,129,800



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>310,129,800</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>310,129,800</b>
SNT03 On 12/04/2023 Spot Bond			6.67500	114.28455	6.67500	114.26393				0.00	0 4
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0 4,1</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0 4,1</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.44158				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	99.89764				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	98.88188				0.00	0
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.11738				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>
SPDA11 On 21/08/2022 Spot Bond					0.00000	100.60121				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>
SPDA12 On 21/08/2024 Spot Bond					0.00000	100.00007				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	100.00000				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>
SPG004 On 27/09/2023 Spot Bond					0.00000	100.87325				0.00	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>
SPG005 On 15/03/2024 Spot Bond					0.00000	101.02136				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>
SPG006 On 18/06/2022 Spot Bond					0.00000	101.01414				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	101.26076				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	100.59652				0.00	0
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>
SPG008 On 15/10/2024 Spot Bond					0.00000	100.65099				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	99.97157				0.00	0
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.91406				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	101.35859				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			5.49000	102.81826	5.49000	102.80288				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>
SSN004 On 31/03/2021 Spot Bond			5.49000	102.81826	5.49000	102.80288				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			3.55500	3.55500	3.55500	142.47770				0.00	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>
SSN011 On 21/12/2026 Spot Bond			6.99000	118.38567	6.99000	118.36332				0.00	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>
SSN017 On 28/02/2031 Spot Bond			8.66000	88.93839	8.66000	88.91757				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>
SSN021 On 07/12/2023 Spot Bond					0.00000	97.96948				0.00	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>
SSN029 On 01/06/2021 Spot Bond					0.00000	99.88737				0.00	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>
SSN037 On 13/10/2023 Spot Bond					0.00000	100.60818				0.00	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>
SSN040 On 13/10/2023 Spot Bond			6.22500	112.11707	6.22500	112.09818				0.00	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>
SSN041 On 31/01/2038 Spot Bond			4.85000	106.11028	4.85000	106.09624				0.00	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>
SSN043 On 09/02/2027 Spot Bond					0.00000	98.76578				0.00	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>
SSN044 On 30/04/2027 Spot Bond					0.00000	100.34604				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>
SSN046 On 05/04/2027 Spot Bond					0.00000	101.23435				0.00	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>
SSN047 On 08/12/2023 Spot Bond			2.56000	2.56000	2.56000	310.07610				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>
SSN050 On 26/10/2022 Spot Bond					0.00000	100.41003				0.00	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>
SSN054 On 03/11/2022 Spot Bond					0.00000	100.28617				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SSN055 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN055</b>									<b>0.00</b>	<b>0</b>
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>
SSN060 On 05/10/2022 Spot Bond					0.00000	100.62130			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>
SSN061 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	186.60439			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>
SSN062 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	145.79150			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>
SSN063 On 31/01/2038 Spot Bond			5.05000	5.05000	5.05000	103.34755			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>
SSN064 On 31/03/2029 Spot Bond			4.26100	4.26100	4.26100	101.99376			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>
SSN065 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	187.07341			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>
SSN066 On 28/05/2023 Spot Bond					0.00000	99.89891			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>
SSN069 On 28/05/2023 Spot Bond					0.00000	99.90098			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>
SSN070 On 28/02/2022 Spot Bond					0.00000	99.90600			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>
SSN071 On 15/06/2023 Spot Bond					0.00000	101.05718			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	101.03080			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	100.96656			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	100.62237			0.00	0
<b>Total SSN078 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN078</b>									<b>0.00</b>	<b>0</b>
SSN078 On 31/07/2021 Spot Bond					0.00000	96.62500			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	99.89628			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	101.14082			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	100.26275			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			4.97500	4.97500	4.97500	208.13156			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	99.70151			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SSN089 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN089</b>									<b>0.00</b>	<b>0</b>
SSN09: On 31/01/2030 Spot Bond					0.00000	100.29396			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	100.28458			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	101.05350			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	101.38705			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	101.18278			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			9.38500	92.24286	9.38500	92.21950			0.00	0
<b>Total SSN100 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN100</b>									<b>0.00</b>	<b>0</b>
SSN10: On 28/11/2021 Spot Bond					0.00000	101.04688			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	101.17306			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	100.98114			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			4.42500	90.32703	4.42500	186.54584			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			5.15500	85.19673	5.15500	204.46699			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SSN105 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN105</b>									<b>0.00</b>	<b>0</b>
SSN105 On 04/02/2022 Spot Bond					0.00000	100.24369			0.00	0
<b>Total SSN106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN106</b>									<b>0.00</b>	<b>0</b>
SSN106 On 10/02/2023 Spot Bond					0.00000	100.16867			0.00	0
<b>Total SSN107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN107</b>									<b>0.00</b>	<b>0</b>
SSN107 On 11/05/2021 Spot Bond					0.00000	100.13999			0.00	0
<b>Total SSN108 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN108</b>									<b>0.00</b>	<b>0</b>
SSN108 On 11/05/2021 Spot Bond					0.00000	100.13999			0.00	0
<b>Total SSN109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN109</b>									<b>0.00</b>	<b>0</b>
SSN109 On 17/05/2021 Spot Bond					0.00000	100.07389			0.00	0
<b>Total SSN110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN110</b>									<b>0.00</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			7.58500	109.00504	7.58500	108.98274		12,839,566,396,000.00	1,692,757,600	
<b>Total SZ25 SPOT</b>								<b>12,839,566,396,000.00</b>	<b>1,692,757,600</b>	<b>:</b>
<b>Total For SZ25</b>								<b>12,839,566,396,000.00</b>	<b>1,692,757,600</b>	<b>:</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.00003			0.00	0
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A11</b>									<b>0.00</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	102.77382	8.55000	102.75005			0.00	0
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>
T14A13 On 21/11/2021 Spot Bond					0.00000	99.89054			0.00	0
<b>Total T14A13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A13</b>									<b>0.00</b>	<b>0</b>
T16OM On 21/08/2021 Spot Bond					0.00000	100.00001			0.00	0
<b>Total T16OM2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T16OM2</b>									<b>0.00</b>	<b>0</b>
T16OM On 21/11/2021 Spot Bond					0.00000	100.00001			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	100.38276				0.00	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.65584				0.00	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.06981				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	100.28544				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>
TFS153 On 06/07/2021 Spot Bond					0.00000	100.62932				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	101.59031				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	99.81692				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	100.02930				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	100.78835				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	100.69408				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	101.68267				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.25077				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	99.46986				0.00	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	100.57691				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	101.07689				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	100.47173				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	100.49759				0.00	0
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.00003				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>
TH14A4 On 21/11/2021 Spot Bond			5.22000	106.10376	5.22000	106.08866				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>
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.48194				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>
TH14A8 On 21/11/2021 Spot Bond			5.38000	105.25644	5.38000	105.24100				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.00004				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	100.14547				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	100.00004				0.00	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond					0.00000	100.36274				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	100.43591				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	100.00005				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	100.00015				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	100.92677				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	100.71845				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	99.98852				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	102.49341				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>
TH15A3 On 21/11/2022 Spot Bond					0.00000	99.88940				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>
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.00007				0.00	0
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.00006				0.00	0
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.00010				0.00	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.33068				0.00	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.41388				0.00	0
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.00012				0.00	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.49451				0.00	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.00011				0.00	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.20578				0.00	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.40211				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.00026				0.00	0
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	100.00005				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	100.00007				0.00	0
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.04595	8.49000	100.02297				0.00	0
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	100.00006				0.00	0
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	100.00007				0.00	0
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	100.00005				0.00	0
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	100.00007				0.00	0
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			5.76000	100.03138	5.76000	100.01569				0.00	0
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00008				0.00	0
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00010				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00010				0.00	0
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00010				0.00	0
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00012				0.00	0
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00012				0.00	0
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00024				0.00	0
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00030				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	100.00026				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	99.87384				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	100.87334				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			5.96500	104.18116	5.96500	108.67618				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			7.12500	107.27075	7.12500	107.25001				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.78819			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	100.81247			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			7.46500	109.48730	7.46500	109.46525			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	101.12078			0.00	0
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.90431			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	101.06600			0.00	0
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.19115			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			6.81500	112.90489	6.81500	112.88399		1,042,581,871,000.00	152,983,400	6
<b>Total TN23 SPOT</b>								<b>1,042,581,871,000.00</b>	<b>152,983,400</b>	<b>6</b>
<b>Total For TN23</b>								<b>1,042,581,871,000.00</b>	<b>152,983,400</b>	<b>6</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	23.78374	100.00000	23.73052		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			8.43500	104.01528	8.43500	103.99154		171,178,461,111,000.00	20,293,830,600	12
<b>Total TN25 SPOT</b>								<b>71,178,461,111,000.00</b>	<b>20,293,830,600</b>	<b>12</b>
<b>Total For TN25</b>								<b>71,178,461,111,000.00</b>	<b>20,293,830,600</b>	<b>12</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.96081	100.00000	11.93404		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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			8.79500	102.98392	8.79500	102.95944			98,859,108,679,000.00	11,240,376,200 10
<b>Total TN27 SPOT</b>									<b>18,859,108,679,000.00</b>	<b>11,240,376,200 10;</b>
<b>Total For TN27</b>									<b>18,859,108,679,000.00</b>	<b>11,240,376,200 10;</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.55095	100.00000	11.52511			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			10.35000	104.82767	10.35000	104.79861			0.00	0 1
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0 1;</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0 1;</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.49327	8.00000	120.46730			0.00	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			12.03500	94.41705	12.03500	94.38675			24,070,000,000,000.00	2,000,000,000 4
<b>Total TN40 SPOT</b>									<b>24,070,000,000,000.00</b>	<b>2,000,000,000 4;</b>
<b>Total For TN40</b>									<b>24,070,000,000,000.00</b>	<b>2,000,000,000 4;</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.01971	10.75000	103.98980			0.00	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>
TRA3A On 14/11/2022 Spot Bond					0.00000	98.87263			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			5.93500	107.49658	5.93500	107.47921			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	100.09185			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	100.13213			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	99.03768			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.28975				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	100.60475				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			6.22500	111.78183	6.22500	111.76300				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	100.57447				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	100.60475				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	103.13167	8.62000	103.10776				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	97.69707				0.00	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.61803				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	99.81138				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	99.55858				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	99.20592				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total TSP245 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP245</b>									<b>0.00</b>	<b>0</b>
TSP247 On 22/04/2021 Spot Bond					0.00000	99.07655			0.00	0
<b>Total TSP247 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP247</b>									<b>0.00</b>	<b>0</b>
TSP248 On 21/07/2021 Spot Bond					0.00000	98.07734			0.00	0
<b>Total TSP248 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP248</b>									<b>0.00</b>	<b>0</b>
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TSP249 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP249</b>									<b>0.00</b>	<b>0</b>
TSP250 On 06/09/2021 Spot Bond					0.00000	97.62161			0.00	0
<b>Total TSP250 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP250</b>									<b>0.00</b>	<b>0</b>
TSP251 On 16/09/2021 Spot Bond					0.00000	97.70773			0.00	0
<b>Total TSP251 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP251</b>									<b>0.00</b>	<b>0</b>
TSP252 On 09/04/2021 Spot Bond					0.00000	99.50478			0.00	0
<b>Total TSP252 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP252</b>									<b>0.00</b>	<b>0</b>
TSP253 On 17/05/2021 Spot Bond					0.00000	99.09913			0.00	0
<b>Total TSP253 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP253</b>									<b>0.00</b>	<b>0</b>
TSP254 On 26/05/2021 Spot Bond					0.00000	99.01094			0.00	0
<b>Total TSP254 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP254</b>									<b>0.00</b>	<b>0</b>
TSP255 On 29/11/2021 Spot Bond					0.00000	96.82502			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>
TSP256 On 14/02/2022 Spot Bond					0.00000	95.39336			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	100.34347			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	100.44454				0.00	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.30883				0.00	0
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.50461				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 26/02/2021 Spot Bond					0.00000	100.91233				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	100.82633				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	100.79400				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	100.45628				0.00	0
<b>Total TWC360 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TWC360</b>										<b>0.00</b>	<b>0</b>
TWC36 On 20/04/2021 Spot Bond					0.00000	100.37652				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	100.29900				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	100.26709				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	100.14467				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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					0.00000	100.06644			0.00	0
<b>Total TWC365 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC365</b>									<b>0.00</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			6.63500	99.87291	6.63500	99.85479		5,379,658,000.00		810,800
<b>Total UG21 SPOT</b>								<b>5,379,658,000.00</b>		<b>810,800</b>
<b>Total For UG21</b>								<b>5,379,658,000.00</b>		<b>810,800</b>
UG26 On 09/03/2026 Spot Bond			9.16500	113.71230	9.16500	113.68416		80,241,818,592,000.00		8,755,244,800
<b>Total UG26 SPOT</b>								<b>10,241,818,592,000.00</b>		<b>8,755,244,800</b>
<b>Total For UG26</b>								<b>10,241,818,592,000.00</b>		<b>8,755,244,800</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.64181		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	100.45611		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	100.33551		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	99.90652		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	99.98801		0.00		0
<b>Total VKE14 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For VKE14</b>								<b>0.00</b>		<b>0</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	100.09813		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	100.10187		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	101.04222		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.80253			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			4.65000	103.26339	4.65000	103.25039		663,558,720,000.00		142,700,800
<b>Total WSP5 SPOT</b>								<b>663,558,720,000.00</b>		<b>142,700,800</b>
<b>Total For WSP5</b>								<b>663,558,720,000.00</b>		<b>142,700,800</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	83.09913	100.00000	82.91848			0.00	0
<b>Total WSP5/R203 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For WSP5/R203</b>								<b>0.00</b>		<b>0</b>
<b>Total for SPOT</b>								<b>1.63e+017</b>	<b>659,691,805,100</b>	<b>536,;</b>
<b>Total for SPOT :</b>								<b>1.63e+017</b>	<b>659,691,805,100</b>	<b>536,;</b>
<b>Total Futures</b>								<b>1.63e+017</b>	<b>659,691,806,219</b>	<b>536,;</b>
<b>Total Options</b>								<b>3 162 590.00</b>		<b>2,000</b>
<b>Grand Total:</b>								<b>1.63e+017</b>	<b>659,691,808,219</b>	<b>536,;</b>