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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.32480	76.03516	11.46774	75.27427			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.57349	76.84981	11.72240	76.08163			0.00	0	
ES33	On	04/11/2021	Bond Future			11.82511	73.91752	11.98026	73.14153			0.00	0	
ES33	On	03/02/2022	Bond Future			12.09503	74.74935	12.25705	73.96491			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	06/05/2021	Bond Future			11.91275	74.24882	12.04527	73.46582			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.15076	75.04497	12.28906	74.25444			0.00	0	
ES42	On	04/11/2021	Bond Future			12.39326	71.61010	12.53778	70.81144			0.00	0	
ES42	On	03/02/2022	Bond Future			12.64467	72.41650	12.79577	71.60921			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	06/05/2021	Bond Future			150.69543	150.69543	150.60414	150.60414			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			150.81776	150.81776	150.72713	150.72713			0.00	0	
I2025	On	04/11/2021	Bond Future			152.50604	152.50604	152.41547	152.41547			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			152.69986	152.69986	152.60878	152.60878				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>7,75</b>
I2029	On	06/05/2021	Bond Future			109.77070	109.77070	108.00629	108.00629				0.00	0	2,38
I2029	On	05/08/2021	Bond Future			110.97386	110.97386	109.19125	109.19125				0.00	0	
I2029	On	04/11/2021	Bond Future			111.06662	111.06662	109.26482	109.26482				0.00	0	
I2029	On	03/02/2022	Bond Future			112.34132	112.34132	110.51919	110.51919				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>2,38</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>2,38</b>
I2033	On	06/05/2021	Bond Future			103.63173	103.63173	101.92117	101.92117				0.00	0	9,58
I2033	On	05/08/2021	Bond Future			104.76751	104.76751	103.03928	103.03928				0.00	0	
I2033	On	04/11/2021	Bond Future			104.71655	104.71655	102.96969	102.96969				0.00	0	
I2033	On	03/02/2022	Bond Future			105.91825	105.91825	104.15176	104.15176				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>9,58</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>9,58</b>
I2038	On	06/05/2021	Bond Future			116.66145	116.66145	116.34860	116.34860				0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.21968	116.21968	115.90467	115.90467				0.00	0	
I2038	On	04/11/2021	Bond Future			117.52088	117.52088	117.20313	117.20313				0.00	0	
I2038	On	03/02/2022	Bond Future			117.11875	117.11875	116.79777	116.79777				0.00	0	
<b>Total I2038 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For I2038</b>													<b>0.00</b>	<b>0</b>	<b>7,75</b>
I2046	On	06/05/2021	Bond Future			105.81626	105.81626	103.65254	103.65254				0.00	0	14,88
I2046	On	05/08/2021	Bond Future			106.97625	106.97625	104.78993	104.78993				0.00	0	
I2046	On	04/11/2021	Bond Future			106.36766	106.36766	104.15761	104.15761				0.00	0	
I2046	On	03/02/2022	Bond Future			107.58868	107.58868	105.35357	105.35357				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>14,88</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>14,88</b>
I2050	On	06/05/2021	Bond Future			109.24461	109.24461	105.32173	105.32173				0.00	0	10,90
I2050	On	05/08/2021	Bond Future			108.51574	108.51574	104.55091	104.55091				0.00	0	
I2050	On	04/11/2021	Bond Future			109.73066	109.73066	105.72224	105.72224				0.00	0	
I2050	On	03/02/2022	Bond Future			109.04387	109.04387	104.99001	104.99001				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>10,90</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>10,90</b>
R186	On	06/05/2021	Bond Future			7.21568	118.99136	7.26362	118.75363		6.28	169,800,670.72	0.00	1,427	106,18
R186	On	05/08/2021	Bond Future			7.39444	114.98550	7.44510	114.74654		6.18	0.00	0.00	0	
R186	On	04/11/2021	Bond Future			7.57415	116.24645	7.62783	116.00575		5.97	0.00	0.00	0	
R186	On	03/02/2022	Bond Future			7.77198	112.27289	7.82915	112.02992		5.75	0.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>169,800,670.72</b>	<b>1,427</b>	<b>106,15</b>
R186	On	06/05/2021	Bond Future	10.77	Call			15,826.04000	15.82604	16,063,770	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			15,867.07000	15.86707	16,104,800	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			15,784.99000	15.78499	16,022,720	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			1,437.08000	1.43708	1,556,360	6.40	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,257.09000	1.25709	1,138,640	6.40	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			5,773.29000	5.77329	5,977,760	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			360.04000	0.36004	325,550	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,697.75000	5.69775	5,901,220	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			373.14000	0.37314	337,650	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,735.49000	5.73549	5,939,460	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			366.54000	0.36654	331,550	6.71	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,567.27000	3.56727	3,720,370	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,477.69000	1.47769	1,390,090	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,596.91000	3.59691	3,750,650	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,463.60000	1.46360	1,376,640	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,537.73000	3.53773	3,690,190	6.21	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,491.89000	1.49189	1,403,650	6.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,792.53000	3.79253	3,637,410	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,485.06000	1.48506	1,571,610	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,846.72000	3.84672	3,690,300	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,501.26000	1.50126	1,588,450	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,819.36000	3.81936	3,663,580	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,517.98000	1.51798	1,605,830	5.68	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,17</b>
<b>Total For R186</b>												<b>169,800,670.72</b>	<b>1,427</b>	<b>121,32</b>
R197	On	06/05/2021	Bond Future			320.04863	320.04863	319.69966	319.69966			1,920,291.78	6	2,07
R197	On	05/08/2021	Bond Future			315.55955	315.55955	315.21025	315.21025			0.00	0	
R197	On	04/11/2021	Bond Future			319.09270	319.09270	318.74178	318.74178			0.00	0	
R197	On	03/02/2022	Bond Future			314.66260	314.66260	314.30885	314.30885			0.00	0	
<b>Total R197 Future</b>												<b>1,920,291.78</b>	<b>6</b>	<b>2,07</b>
<b>Total For R197</b>												<b>1,920,291.78</b>	<b>6</b>	<b>2,07</b>
R202	On	06/05/2021	Bond Future			229.09352	229.09352	227.03087	227.03087			0.00	0	8,02
R202	On	05/08/2021	Bond Future			227.35694	227.35694	225.27397	225.27397			0.00	0	
R202	On	04/11/2021	Bond Future			229.90214	229.90214	227.79752	227.79752			0.00	0	
R202	On	03/02/2022	Bond Future			228.24239	228.24239	226.11450	226.11450			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,02</b>	
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,02</b>	
R2023	On	06/05/2021	Bond Future			5.25609	105.74455	5.23379	105.78357		1.52		0.00	0	40,95
R2023	On	05/08/2021	Bond Future			5.42033	106.87721	5.39338	106.91782		1.46		0.00	0	
R2023	On	04/11/2021	Bond Future			5.61410	104.14109	5.58114	104.18291		1.32		0.00	0	
R2023	On	03/02/2022	Bond Future			5.89506	105.31245	5.85336	105.35515		1.08		0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,95</b>	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,986.04000	3.98604	3,947,020	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			4,002.67000	4.00267	3,963,650	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			3,969.41000	3.96941	3,930,390	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			511.77000	0.51177	532,750	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			370.21000	0.37021	351,030	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			526.20000	0.52620	547,630	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			378.06000	0.37806	358,650	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			518.94000	0.51894	540,140	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			385.99000	0.38599	366,360	1.56		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			151.40000	0.15140	141,320	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			995.38000	0.99538	1,027,120	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			144.61000	0.14461	134,850	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,014.27000	1.01427	1,046,330	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			147.98000	0.14798	138,060	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,004.80000	1.00480	1,036,700	1.30		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			954.37000	0.95437	986,930	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			149.55000	0.14955	139,290	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			946.39000	0.94639	978,830	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			144.49000	0.14449	134,490	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			962.06000	0.96206	994,760	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			147.16000	0.14716	137,020	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>	<b>40,95</b>	
R2030	On	06/05/2021	Bond Future			8.89224	96.85178	9.00230	96.21885		10.83		24,987,759.24	258	113,54
R2030	On	05/08/2021	Bond Future			9.09114	93.88417	9.20610	93.24556		10.69		0.00	0	
R2030	On	04/11/2021	Bond Future			9.28122	94.91401	9.40117	94.26911		10.26		0.00	0	
R2030	On	03/02/2022	Bond Future			9.48766	91.97774	9.61321	91.32591		9.97		0.00	0	
<b>Total R2030 Future</b>												<b>24,987,759.24</b>	<b>258</b>	<b>113,54</b>	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,935.15000	13.93515	14,567,220	11.92		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Put		2.11000	0.00211	1,250	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		2.19000	0.00219	1,300	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call		1,727.43000	1.72743	2,037,850	10.97	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put		2,027.51000	2.02751	1,705,000	10.97	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put		4,306.52000	4.30652	3,811,550	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call		534.24000	0.53424	672,200	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put		2,305.78000	2.30578	1,955,350	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call		1,486.40000	1.48640	1,768,900	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call		1,590.92000	1.59092	1,885,850	10.94	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put		2,179.05000	2.17905	1,841,050	10.94	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call		1,870.43000	1.87043	2,196,240	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put		1,883.60000	1.88360	1,576,480	11.01	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call		2,691.20000	2.69120	3,090,150	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,286.54000	1.28654	1,052,560	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call		3,062.58000	3.06258	3,487,970	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,098.53000	1.09853	890,990	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put		2,609.13000	2.60913	2,230,800	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,266.77000	1.26677	1,521,370	10.84	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		1,247.00000	1.24700	1,018,450	11.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		2,763.89000	2.76389	3,168,270	11.30	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call		10,373.75000	10.37375	10,997,660	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		27.16000	0.02716	18,140	11.92	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call		5,466.04000	5.46604	6,007,390	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		395.52000	0.39552	303,940	11.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call		2,585.06000	2.58506	2,975,680	11.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,349.08000	1.34908	1,106,770	11.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,339.10000	6.33910	5,765,450	10.27	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		181.29000	0.18129	240,570	10.27	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call		9,355.38000	9.35538	9,972,550	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		50.64000	0.05064	34,880	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		6,010.82000	6.01082	6,569,980	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		13,981.51000	13.98151	14,613,610	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		2.03000	0.00203	1,200	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		13,888.75000	13.88875	14,520,790	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		303.70000	0.30370	229,930	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		1,504.31000	1.50431	1,242,030	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,345.17000	2.34517	2,715,820	11.17	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,408.21000	14.40821	15,037,930	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,057.15000	7.05715	7,587,550	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		271.53000	0.27153	334,150	10.07	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		3,445.64000	3.44564	3,085,120	10.66	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,015.25000	2.01525	2,293,340	10.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,106.45000	2.10645	1,849,240	11.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,442.89000	3.44289	3,824,290	11.03	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		695.13000	0.69513	586,920	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		37.80000	0.03780	28,910	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		7,097.93000	7.09793	7,629,530	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		685.46000	0.68546	578,450	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,138.78000	7.13878	7,671,570	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		675.90000	0.67590	570,080	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		6,613.55000	6.61355	7,130,170	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		808.97000	0.80897	686,980	11.66	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,025.40000	4.02540	3,628,820	10.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,629.89000	1.62989	1,871,920	10.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,102.51000	9.10251	8,526,520	10.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,145.33000	1.14533	1,006,540	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		7,259.96000	7.25996	7,763,790	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		10,569.37000	10.56937	11,149,820	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,169.69000	1.16969	1,028,620	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		441.03000	0.44103	376,580	11.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,296.72000	7.29672	7,801,700	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,157.46000	1.15746	1,017,540	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,333.55000	7.33355	7,839,660	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		7,253.02000	7.25302	6,755,000	9.66	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		934.98000	0.93498	1,081,860	9.66	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		5,208.92000	5.20892	4,792,200	9.97	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,749.72000	1.74972	1,977,900	9.97	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		4,083.67000	4.08367	3,747,180	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,155.62000	3.15562	3,472,490	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		4,056.45000	4.05645	3,721,490	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,180.86000	3.18086	3,499,250	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,029.37000	4.02937	3,695,930	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,130.49000	3.13049	3,445,830	10.08	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,30</b>
<b>Total For R2030</b>											<b>24,987,759.24</b>	<b>258</b>	<b>129,84</b>
R2032	On	06/05/2021	Bond Future			9.68088	91.40707	9.81171	90.59975	13.07	44,972,278.44	492	124,70
R2032	On	05/08/2021	Bond Future			9.88139	92.38667	10.01756	91.57167	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.08253	89.25458	10.22429	88.43138	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future			10.29548	90.25901	10.44330	89.42693	11.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2032 Future</b>												<b>44,972,278.44</b>	<b>492</b>	<b>124,715</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			12,727.35000	12.72735	13,528,170	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			17.23000	0.01723	10,730	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,776.54000	12.77654	13,577,540	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,126.82000	4.12682	4,714,660	14.21	0.00	0	73
R2032	On	06/05/2021	Bond Future	12.12	Put			16.72000	0.01672	10,400	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,678.11000	12.67811	13,478,750	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			17.75000	0.01775	11,070	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,955.17000	14.95517	15,760,790	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			4.05000	0.00405	2,350	14.50	0.00	0	73
R2032	On	06/05/2021	Bond Future	10.33	Put			1,022.81000	1.02281	803,330	14.21	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,266.02000	8.26602	8,952,580	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			745.17000	0.74517	616,730	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,308.98000	8.30898	8,996,890	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			735.44000	0.73544	608,350	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,223.11000	8.22311	8,908,310	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			755.00000	0.75500	625,200	13.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,922.45000	6.92245	6,348,330	11.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,550.75000	1.55075	1,799,830	11.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,055.90000	9.05590	9,730,080	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			303.70000	0.30370	251,040	13.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			9,095.57000	9.09557	9,770,960	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,071.92000	1.07192	922,900	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,060.94000	1.06094	913,130	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,016.28000	9.01628	9,689,240	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,082.99000	1.08299	932,750	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,952.89000	4.95289	4,483,620	12.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,637.28000	2.63728	2,991,210	12.35	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,649.48000	13.64948	14,420,020	13.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			4,171.61000	4.17161	3,777,830	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,127.89000	4.12789	4,571,580	11.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,090.43000	4.09043	3,702,040	11.86	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call			4,069.74000	4.06974	4,509,840	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			10,150.45000	10.15045	9,485,820	10.96	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			973.49000	0.97349	1,140,940	10.96	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.44	Call			4,098.77000	4.09877	4,540,660	11.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4,144.17000	4.14417	3,752,190	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			4,117.23000	4.11723	3,727,040	11.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,041.16000	4.04116	4,479,460	11.84	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.81	Call			2,474.46000	2.47446	2,798,740	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,115.99000	6.11599	5,608,190	11.41	0.00	0	19
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,16</b>
<b>Total For R2032</b>												<b>44,972,278.44</b>	<b>492</b>	<b>128,92</b>
R2035	On	06/05/2021	Bond Future			10.40756	90.61341	10.52789	89.81806		14.69	257,704,538.04	2,844	103,19
R2035	On	05/08/2021	Bond Future			10.61539	91.58403	10.74055	90.78113		14.10	0.00	0	
R2035	On	04/11/2021	Bond Future			10.82357	88.11327	10.95372	87.30227		14.07	0.00	0	
R2035	On	03/02/2022	Bond Future			11.04690	89.10463	11.18258	88.28483		13.35	0.00	0	
<b>Total R2035 Future</b>												<b>257,704,538.04</b>	<b>2,844</b>	<b>103,19</b>
R2035	On	06/05/2021	Bond Future	12.36	Call			11,016.66000	11.01666	11,785,000	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			92.51000	0.09251	65,500	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,178.74000	1.17874	954,180	16.01	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			2,470.10000	2.47010	2,890,270	15.08	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			2,325.09000	2.32509	1,949,910	15.08	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			4,296.00000	4.29600	3,745,900	14.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,978.24000	1.97824	2,345,980	14.87	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			1,024.24000	1.02424	823,780	16.22	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,975.46000	4.97546	5,570,350	16.22	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,834.48000	13.83448	14,622,130	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			94.74000	0.09474	67,150	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			4,512.52000	4.51252	5,083,310	16.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,466.72000	3.46672	3,971,100	15.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,875.51000	6.87551	7,554,140	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			519.47000	0.51947	402,750	16.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			13,125.43000	13.12543	13,909,980	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,075.05000	1.07505	1,320,300	14.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,823.90000	2.82390	2,396,290	14.87	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			200.54000	0.20054	147,710	16.42	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			5,773.78000	5.77378	6,406,600	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			787.96000	0.78796	625,430	16.42	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			3,443.79000	3.44379	2,959,400	14.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			22.74000	0.02274	15,040	16.42	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,642.13000	1.64213	1,351,160	15.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			11,068.48000	11.06848	11,837,380	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			90.33000	0.09033	63,880	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			10,964.84000	10.96484	11,732,600	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,523.49000	1.52349	1,834,450	14.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			33.08000	0.03308	22,280	16.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			9,254.66000	9.25466	9,997,180	16.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,426.14000	47.42614	46,623,240	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		47,309.56000	47.30956	46,506,660	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		1,999.27000	1.99927	1,748,080	15.26	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,566.69000	3.56669	3,994,370	14.37	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,379.32000	3.37932	3,004,100	14.37	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		6,288.35000	6.28835	5,732,610	13.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,542.85000	47.54285	46,739,950	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,515.34000	1.51534	1,762,500	13.61	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,879.30000	5.87930	6,431,010	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		287.10000	0.28710	241,610	15.32	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		7,095.96000	7.09596	7,659,350	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,366.87000	2.36687	2,119,260	15.32	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		4,557.18000	4.55718	5,010,240	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,780.78000	3.78078	3,422,840	14.38	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		6,798.14000	6.79814	6,271,120	13.60	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,144.29000	2.14429	2,428,270	13.60	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		10,115.77000	10.11577	10,781,740	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,169.40000	1.16940	1,024,370	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,157.00000	10.15700	10,824,080	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,158.02000	1.15802	1,014,100	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,074.58000	10.07458	10,739,430	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		7,292.32000	7.29232	6,743,090	13.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,899.46000	1.89946	2,161,230	13.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		5,238.92000	5.23892	4,791,050	13.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,136.97000	3.13697	3,500,100	13.96	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,644.90000	15.64490	16,410,410	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,180.88000	1.18088	1,034,730	15.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,732.21000	4.73221	5,174,640	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,508.12000	4.50812	4,130,750	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,246.92000	1.24692	1,427,930	12.53	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		4,763.77000	4.76377	5,207,870	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,479.94000	4.47994	4,104,240	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,795.41000	4.79541	5,241,180	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,451.91000	4.45191	4,077,880	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		5,289.74000	5.28974	5,760,150	13.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,058.40000	4.05840	3,709,010	13.68	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,103.19000	3.10319	3,445,710	13.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			6,388.19000	6.38819	5,910,910	13.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			10,863.34000	10.86334	10,224,550	12.53	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,81</b>
<b>Total For R2035</b>												<b>257,704,538.04</b>	<b>2,844</b>	<b>118,00</b>
R2037	On	06/05/2021	Bond Future			10.64512	86.11470	10.79130	85.15475		15.81	27,556,704.00	320	130,14
R2037	On	05/08/2021	Bond Future			10.85488	82.78177	11.00699	81.81251		15.94	0.00	0	
R2037	On	04/11/2021	Bond Future			11.05396	83.69012	11.21195	82.71085		15.14	0.00	0	
R2037	On	03/02/2022	Bond Future			11.26743	80.37748	11.43195	79.38751		15.10	0.00	0	
<b>Total R2037 Future</b>												<b>27,556,704.00</b>	<b>320</b>	<b>130,14</b>
R2037	On	06/05/2021	Bond Future	12.43	Call			9,874.93000	9.87493	10,783,460	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			166.73000	0.16673	115,310	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,925.18000	9.92518	10,834,650	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			163.20000	0.16320	112,720	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,824.70000	9.82470	10,732,270	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			170.33000	0.17033	117,950	17.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,056.58000	1.05658	878,090	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,448.51000	8.44851	9,236,020	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,081.16000	1.08116	899,410	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,490.81000	8.49081	9,279,960	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,068.81000	1.06881	888,700	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,533.16000	8.53316	9,323,930	17.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,265.53000	10.26553	11,073,550	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,187.32000	1.18732	1,016,070	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,185.65000	10.18565	10,991,100	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,209.87000	1.20987	1,036,050	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			10,225.57000	10.22557	11,032,310	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,198.55000	1.19855	1,026,020	16.48	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,611.70000	4.61170	4,161,180	15.28	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			4,809.44000	4.80944	5,350,860	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,583.10000	4.58310	4,134,550	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			4,747.65000	4.74765	5,285,100	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,640.16000	4.64016	4,187,640	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			4,778.65000	4.77865	5,318,100	15.28	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>												<b>27,556,704.00</b>	<b>320</b>	<b>130,14</b>
R2040	On	06/05/2021	Bond Future			10.80245	88.09850	10.93825	87.14915		16.25	44,049,250.00	500	79,00
R2040	On	05/08/2021	Bond Future			11.00874	84.53651	11.15011	83.57800		16.48	0.00	0	
R2040	On	04/11/2021	Bond Future			11.20423	85.46415	11.35111	84.49581		15.56	0.00	0	
R2040	On	03/02/2022	Bond Future			11.41367	81.92128	11.56669	80.94238		15.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2040 Future</b>										<b>44,049,250.00</b>	<b>500</b>	<b>79,05</b>
R2040 On 06/05/2021 Bond Future	12.43	Call			9,646.32000	9.64632	10,528,270	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			240.80000	0.24080	173,400	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			9,698.68000	9.69868	10,581,810	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			1,078.11000	1.07811	846,120	17.87		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			5,345.00000	5.34500	6,062,360	17.87		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			14,565.46000	14.56546	15,504,980	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			235.92000	0.23592	169,700	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			9,593.98000	9.59398	10,474,750	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			27.38000	0.02738	17,550	18.27		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			245.76000	0.24576	177,180	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,932.50000	2.93250	2,437,150	16.36		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			2,177.11000	2.17711	2,631,110	16.36		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			1,050.44000	1.05044	881,610	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			9,315.87000	9.31587	10,107,090	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			1,038.35000	1.03835	871,060	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			9,226.58000	9.22658	10,014,710	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,617.63000	2.61763	2,270,460	17.26		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			5,236.70000	5.23670	5,848,040	17.26		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			19,743.82000	19.74382	20,691,920	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			1,062.65000	1.06265	892,270	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			41.25000	0.04125	30,840	18.15		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			9,271.20000	9.27120	10,060,880	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			4,046.31000	4.04631	3,568,630	16.54		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			3,369.36000	3.36936	3,850,190	16.54		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,320.51000	1.32051	1,142,750	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			10,557.89000	10.55789	11,349,770	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,308.25000	1.30825	1,131,790	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			10,474.77000	10.47477	11,264,040	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,332.88000	1.33288	1,153,810	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			10,516.31000	10.51631	11,306,890	16.96		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			5,052.33000	5.05233	5,582,460	15.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,968.07000	4.96807	4,519,300	15.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			5,085.96000	5.08596	5,618,050	16.00		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,938.49000	4.93849	4,491,680	16.00		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,019.10000	5.01910	5,547,270	15.97		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,998.13000	4.99813	4,547,400	15.97		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>										<b>44,049,250.00</b>	<b>500</b>	<b>82,65</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021			10.88692	84.52492	11.00185	83.71551		17.11	82,834,421.60	980	61,77
R2044	On	05/08/2021			11.08584	81.04986	11.20552	80.23263		17.35	0.00	0	
R2044	On	04/11/2021			11.27410	81.93927	11.39847	81.11369		16.36	0.00	0	
R2044	On	03/02/2022			11.47557	78.48187	11.60517	77.64734		16.49	0.00	0	
<b>Total R2044 Future</b>											<b>82,834,421.60</b>	<b>980</b>	<b>61,77</b>
R2044	On	06/05/2021	12.44	Call			9,362.99000	9.36299	10,105,440	19.25	0.00	0	
R2044	On	06/05/2021	12.44	Put			280.27000	0.28027	213,310	19.25	0.00	0	
R2044	On	06/05/2021	12.45	Call			9,414.49000	9.41449	10,158,040	19.25	0.00	0	
R2044	On	06/05/2021	12.45	Put			274.80000	0.27480	208,940	19.25	0.00	0	
R2044	On	06/05/2021	10.70	Call			1,624.05000	1.62405	1,936,270	17.03	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			4,246.48000	4.24648	4,790,220	18.38	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,543.99000	1.54399	1,278,320	18.38	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			6,112.29000	6.11229	6,748,290	19.25	0.00	0	
R2044	On	06/05/2021	11.10	Put			2,288.17000	2.28817	1,931,150	17.70	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			9,672.23000	9.67223	10,421,080	19.25	0.00	0	
R2044	On	06/05/2021	12.50	Put			248.84000	0.24884	188,280	19.25	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			6,640.89000	6.64089	7,300,060	19.25	0.00	0	
R2044	On	06/05/2021	12.43	Put			285.83000	0.28583	217,760	19.25	0.00	0	
R2044	On	06/05/2021	10.70	Put			3,779.11000	3.77911	3,281,920	17.03	0.00	0	
R2044	On	06/05/2021	12.43	Call			9,311.50000	9.31150	10,052,840	19.25	0.00	0	
R2044	On	06/05/2021	11.90	Put			754.83000	0.75483	604,590	19.25	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,649.44000	1.64944	1,369,780	18.26	0.00	0	
R2044	On	06/05/2021	11.35	Call			4,020.97000	4.02097	4,550,720	18.26	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			907.45000	0.90745	734,040	19.25	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			2,968.83000	2.96883	3,421,220	17.70	0.00	0	
R2044	On	05/08/2021	12.60	Put			1,000.05000	1.00005	860,460	19.12	0.00	0	
R2044	On	05/08/2021	12.61	Call			9,616.48000	9.61648	10,295,390	19.12	0.00	0	
R2044	On	05/08/2021	12.61	Put			988.62000	0.98862	850,300	19.12	0.00	0	
R2044	On	05/08/2021	12.59	Call			9,527.98000	9.52798	10,204,360	19.12	0.00	0	
R2044	On	05/08/2021	12.59	Put			1,011.58000	1.01158	870,730	19.12	0.00	0	
R2044	On	05/08/2021	12.60	Call			9,572.22000	9.57222	10,249,860	19.12	0.00	0	
R2044	On	04/11/2021	12.90	Call			10,325.00000	10.32500	10,990,470	17.83	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,407.33000	1.40733	1,247,220	17.83	0.00	0	
R2044	On	04/11/2021	12.91	Call			10,365.72000	10.36572	11,032,320	17.83	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,394.57000	1.39457	1,235,590	17.83	0.00	0	
R2044	On	04/11/2021	12.89	Call			10,284.30000	10.28430	10,948,640	17.83	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,420.18000	1.42018	1,258,940	17.83	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,973.59000	4.97359	4,587,700	16.59	0.00	0	
R2044	On	03/02/2022	11.59	Call			4,939.38000	4.93938	5,384,630	16.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022	Bond Future	11.59	Put			5,036.28000	5.03628	4,647,000	16.57	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			4,971.85000	4.97185	5,418,790	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			5,004.85000	5.00485	4,617,260	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,004.40000	5.00440	5,453,040	16.59	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,60</b>
<b>Total For R2044</b>												<b>82,834,421.60</b>	<b>980</b>	<b>80,37</b>
R2048	On	06/05/2021	Bond Future			10.78484	83.94668	10.91477	82.99979		17.40	485,967,330.52	5,789	132,60
R2048	On	05/08/2021	Bond Future			10.96894	84.84581	11.10414	83.88979		16.76	0.00	0	
R2048	On	04/11/2021	Bond Future			11.15211	81.36427	11.29276	80.39834		16.63	0.00	0	
R2048	On	03/02/2022	Bond Future			11.34746	82.27977	11.49413	81.30335		15.90	0.00	0	
<b>Total R2048 Future</b>												<b>485,967,330.52</b>	<b>5,789</b>	<b>132,60</b>
R2048	On	06/05/2021	Bond Future	12.35	Call			9,565.21000	9.56521	10,439,070	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			270.29000	0.27029	197,260	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,617.83000	9.61783	10,492,930	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			264.91000	0.26491	193,120	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,512.58000	9.51258	10,385,200	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			275.75000	0.27575	201,480	19.61	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put			4,521.90000	4.52190	4,014,200	16.64	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			3,070.62000	3.07062	3,518,940	16.64	4,574,622.00	1,300	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			0.00000	0.00000	5,231,500	16.24	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			0.00000	0.00000	2,517,810	16.24	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,838.14000	9.83814	10,637,640	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			977.15000	0.97715	820,630	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			7,400.10000	7.40010	6,713,020	15.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,404.41000	1.40441	1,673,350	15.75	2,175,355.00	1,300	1,30
R2048	On	05/08/2021	Bond Future	12.52	Call			9,883.51000	9.88351	10,684,440	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			965.88000	0.96588	810,790	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,792.81000	9.79281	10,590,850	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			988.55000	0.98855	830,570	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			0.00000	0.00000	8,492,820	15.20	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			0.00000	0.00000	1,012,930	15.20	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,337.74000	1.33774	1,161,470	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,711.40000	10.71140	11,502,340	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,325.34000	1.32534	1,150,350	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,753.13000	10.75313	11,545,350	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,313.04000	1.31304	1,139,330	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,669.69000	10.66969	11,459,350	18.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			4,992.90000	4.99290	5,514,140	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			5,152.05000	5.15205	4,696,870	16.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	11.48	Call			5.026.11000	5.02611	5,549,370	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			5,119.23000	5.11923	4,666,070	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			5,059.73000	5.05973	5,584,990	16.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			5,086.93000	5.08693	4,635,770	16.10	0.00	0	
<b>Total R2048 Option</b>												<b>6,749,977.00</b>	<b>2,600</b>	<b>2,600</b>
<b>Total For R2048</b>												<b>492,717,307.52</b>	<b>8,389</b>	<b>135,250</b>
R209	On	06/05/2021	Bond Future			10.28656	70.25952	10.42659	69.45004		17.47	15,386,834.88	219	26,600
R209	On	05/08/2021	Bond Future			10.46780	71.01250	10.61286	70.19512		16.58	0.00	0	
R209	On	04/11/2021	Bond Future			10.64812	68.65086	10.79840	67.82508		16.64	0.00	0	1,700
R209	On	03/02/2022	Bond Future			10.83692	69.42342	10.99279	68.58865		15.55	0.00	0	
<b>Total R209 Future</b>												<b>15,386,834.88</b>	<b>219</b>	<b>28,400</b>
R209	On	06/05/2021	Bond Future	12.23	Call			9,416.29000	9.41629	10,193,250	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			105.35000	0.10535	72,830	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,460.33000	9.46033	10,237,920	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			6,014.75000	6.01475	5,335,840	16.57	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			396.53000	0.39653	527,100	16.57	0.00	0	2,100
R209	On	06/05/2021	Bond Future	10.35	Put			2,398.04000	2.39804	1,988,560	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			1,956.97000	1.95697	2,356,970	17.59	0.00	0	500
R209	On	06/05/2021	Bond Future	10.60	Call			2,717.88000	2.71788	3,200,900	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			4,739.17000	4.73917	4,129,100	16.90	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			699.06000	0.69906	898,470	16.90	0.00	0	5,000
R209	On	06/05/2021	Bond Future	11.00	Call			4,185.41000	4.18541	4,780,230	18.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,007.94000	1.00794	793,280	18.71	0.00	0	3,500
R209	On	06/05/2021	Bond Future	10.00	Put			3,638.08000	3.63808	3,108,270	17.21	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			107.71000	0.10771	74,560	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,662.15000	6.66215	7,373,960	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			382.52000	0.38252	284,850	19.26	0.00	0	3,700
R209	On	06/05/2021	Bond Future	10.25	Put			2,714.92000	2.71492	2,270,910	17.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,691.86000	1.69186	2,057,330	17.47	0.00	0	5,300
R209	On	06/05/2021	Bond Future	11.25	Call			5,208.37000	5.20837	5,856,740	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,734.01000	1.73401	1,407,550	17.94	0.00	0	6,200
R209	On	06/05/2021	Bond Future	12.24	Put			103.03000	0.10303	71,140	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,372.25000	9.37225	10,148,580	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			711.68000	0.71168	550,570	19.26	0.00	0	9,100
R209	On	06/05/2021	Bond Future	12.25	Call			9,504.35000	9.50435	10,282,550	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			100.76000	0.10076	69,480	19.26	0.00	0	9,100
R209	On	06/05/2021	Bond Future	10.00	Call			1,129.16000	1.12916	1,408,830	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,230.57000	7.23057	7,884,380	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,037.52000	1.03752	873,950	18.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	05/08/2021	Bond Future	11.81	Call		7.26753000	7.26753	7,922,780	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,025.85000	1.02585	863,720	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,193.66000	7.19366	7,846,030	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,049.30000	1.04930	884,290	18.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,262.39000	8.26239	8,914,470	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,350.13000	1.35013	1,176,430	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,570.74000	1.57074	1,375,690	18.06	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,296.78000	8.29678	8,950,070	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,337.99000	1.33799	1,165,500	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,331.21000	8.33121	8,985,700	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,325.94000	1.32594	1,154,650	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,028.74000	3.02874	3,414,240	16.64	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,682.66000	4.68266	4,242,380	16.64	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		8,718.91000	8.71891	8,085,530	15.62	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,082.58000	1.08258	1,274,980	15.62	0.00	0	3,70
R209	On	04/11/2021	Bond Future	12.00	Call		7,683.88000	7.68388	8,314,610	18.06	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,268.25000	4.26825	4,722,690	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,124.04000	4.12404	3,743,710	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,296.85000	4.29685	4,752,960	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,099.76000	4.09976	3,721,100	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,325.27000	4.32527	4,783,040	15.83	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,075.35000	4.07535	3,698,350	15.83	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>59,50</b>
<b>Total For R209</b>											<b>15,386,834.88</b>	<b>219</b>	<b>88,00</b>
R210	On	06/05/2021	Bond Future			201.06064	201.06064	199.78864	199.78864		0.00	0	1,10
R210	On	05/08/2021	Bond Future			203.26436	203.26436	201.98075	201.98075		0.00	0	
R210	On	04/11/2021	Bond Future			202.80192	202.80192	201.50526	201.50526		0.00	0	
R210	On	03/02/2022	Bond Future			205.12956	205.12956	203.81878	203.81878		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,10</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,10</b>
R212	On	06/05/2021	Bond Future			171.38936	171.38936	171.58782	171.58782		0.00	0	3,10
R212	On	05/08/2021	Bond Future			170.93767	170.93767	171.14017	171.14017		0.00	0	
R212	On	04/11/2021	Bond Future			172.85141	172.85141	173.05742	173.05742		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,10</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>3,10</b>
R213	On	06/05/2021	Bond Future			9.33609	86.55655	9.46115	85.84654	12.64	3,635,375.10	42	9,10
R213	On	05/08/2021	Bond Future			9.52777	87.48365	9.65790	86.76705	11.97	0.00	0	
R213	On	04/11/2021	Bond Future			9.72111	84.91317	9.85656	84.18930	11.98	0.00	0	
R213	On	03/02/2022	Bond Future			9.92971	85.86835	10.07104	85.13669	11.18	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>												<b>3,635,375.10</b>	<b>42</b>	<b>9,14</b>
R213	On	06/05/2021	Bond Future	11.90	Call			12,429.18000	12.42918	13,135,750	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			8.90000	0.00890	5,460	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,474.68000	12.47468	13,181,350	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			8.62000	0.00862	5,280	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,383.65000	12.38365	13,090,120	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			9.19000	0.00919	5,650	13.90	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,736.89000	6.73689	7,314,180	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			874.48000	0.87448	735,170	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,342.91000	4.34291	4,817,920	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,755.94000	1.75594	1,514,350	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,743.66000	3.74366	3,330,730	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,978.95000	1.97895	2,282,620	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			7,009.18000	7.00918	7,596,020	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			799.11000	0.79911	669,350	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,048.36000	7.04836	7,636,530	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			788.79000	0.78879	660,360	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,970.08000	6.97008	7,555,580	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			809.55000	0.80955	678,450	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,538.17000	7.53817	8,106,580	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,210.54000	1.21054	1,055,080	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,466.65000	7.46665	8,032,650	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,234.95000	1.23495	1,077,080	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,502.38000	7.50238	8,069,590	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,222.70000	1.22270	1,066,040	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			3,492.55000	3.49255	3,864,140	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,014.77000	4.01477	3,654,700	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,518.24000	3.51824	3,891,440	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,988.59000	3.98859	3,630,130	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,466.95000	3.46695	3,836,920	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,580.06000	3.58006	3,248,590	11.48	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,559.25000	2.55925	2,866,450	11.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,137.84000	5.13784	4,713,380	11.06	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,825.46000	8.82546	8,249,690	10.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,041.09000	4.04109	3,679,400	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			955.44000	0.95544	1,111,330	10.44	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call			3,985.20000	3.98520	4,385,390	11.48	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R213</b>												<b>3,635,375.10</b>	<b>42</b>	<b>9,74</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021			10.74400	66.72197	10.87359	65.96969		19.27	27,422,729.67	411	13,55
R214	On	05/08/2021			10.92646	67.43662	11.06090	66.67702		18.27	0.00	0	
R214	On	04/11/2021			11.10792	64.89862	11.24734	64.13120		18.38	0.00	0	
R214	On	03/02/2022			11.30095	65.62882	11.44586	64.85297		17.17	0.00	0	
<b>Total R214 Future</b>											<b>27,422,729.67</b>	<b>411</b>	<b>13,55</b>
R214	On	06/05/2021	12.26	Call			7,559.03000	7.55903	8,236,960	21.26	0.00	0	
R214	On	06/05/2021	12.26	Put			307.64000	0.30764	233,290	21.26	0.00	0	
R214	On	06/05/2021	12.27	Call			7,600.92000	7.60092	8,279,970	21.26	0.00	0	
R214	On	06/05/2021	12.27	Put			302.09000	0.30209	228,860	21.26	0.00	0	
R214	On	06/05/2021	12.25	Call			7,517.16000	7.51716	8,193,950	21.26	0.00	0	
R214	On	06/05/2021	12.25	Put			313.28000	0.31328	237,790	21.26	0.00	0	
R214	On	05/08/2021	12.01	Call			6,461.54000	6.46154	7,026,810	19.95	0.00	0	
R214	On	05/08/2021	12.01	Put			1,483.09000	1.48309	1,288,760	19.95	0.00	0	
R214	On	05/08/2021	12.02	Call			6,495.79000	6.49579	7,062,520	19.95	0.00	0	
R214	On	05/08/2021	12.02	Put			1,468.26000	1.46826	1,275,390	19.95	0.00	0	
R214	On	05/08/2021	12.03	Call			6,530.11000	6.53011	7,098,280	19.95	0.00	0	
R214	On	05/08/2021	12.03	Put			1,453.56000	1.45356	1,262,130	19.95	0.00	0	
R214	On	04/11/2021	12.48	Put			1,683.49000	1.68349	1,498,120	19.96	0.00	0	
R214	On	04/11/2021	12.46	Call			7,804.88000	7.80488	8,384,630	19.96	0.00	0	
R214	On	04/11/2021	12.46	Put			1,711.31000	1.71131	1,523,640	19.96	0.00	0	
R214	On	04/11/2021	12.47	Call			7,837.15000	7.83715	8,418,050	19.96	0.00	0	
R214	On	04/11/2021	12.47	Put			1,697.35000	1.69735	1,510,830	19.96	0.00	0	
R214	On	04/11/2021	12.48	Call			7,869.45000	7.86945	8,451,500	19.96	0.00	0	
R214	On	03/02/2022	11.41	Call			4,265.78000	4.26578	4,678,930	17.33	0.00	0	
R214	On	03/02/2022	11.41	Put			4,456.35000	4.45635	4,093,650	17.33	0.00	0	
R214	On	03/02/2022	11.39	Call			4,211.93000	4.21193	4,622,060	17.31	0.00	0	
R214	On	03/02/2022	11.39	Put			4,509.19000	4.50919	4,143,470	17.31	0.00	0	
R214	On	03/02/2022	11.40	Call			4,238.82000	4.23882	4,650,460	17.32	0.00	0	
R214	On	03/02/2022	11.40	Put			4,482.70000	4.48270	4,118,490	17.32	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>27,422,729.67</b>	<b>411</b>	<b>13,55</b>
<b>Total for Bond</b>											<b>1,192,988,160.99</b>	<b>15,888</b>	<b>1,151,67</b>
E170	On	01/08/2021			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023			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>	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			767.85200	767.85200	762.77500	762.77500				0.00	0	97
GOVI On 05/08/2021 GOVI			775.99000	775.99000	770.86200	770.86200				0.00	0	
GOVI On 04/11/2021 GOVI			784.57700	784.57700	779.39400	779.39400				0.00	0	
GOVI On 03/02/2022 GOVI			793.39500	793.39500	788.15500	788.15500				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
GOVI On 06/05/2021 GOVI	678.68	Call			840,950.00000	84.09500	891,720,000			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			840,850.00000	84.08500	891,620,000			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			841,050.00000	84.10500	891,820,000			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			517,320.00000	51.73200	568,600,000			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			517,220.00000	51.72200	568,500,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			517,120.00000	51.71200	568,400,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			509,840.00000	50.98400	561,670,000			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			509,740.00000	50.97400	561,570,000			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			509,940.00000	50.99400	561,770,000			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			45,950.00000	4.59500	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	6,350,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			46,050.00000	4.60500	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	6,550,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			45,850.00000	4.58500	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	6,450,000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>97</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
AL37 On 06/05/2021 Index Future			787.31300	787.31300	785.87800	785.87800				0.00	0	
AL37 On 05/08/2021 Index Future			795.65700	795.65700	794.21000	794.21000				0.00	0	
AL37 On 04/11/2021 Index Future			804.46200	804.46200	803.00100	803.00100				0.00	0	
AL37 On 03/02/2022 Index Future			813.50400	813.50400	812.02700	812.02700				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			888.37800	888.37800	882.03500	882.03500				0.00	0	
AL7T On 05/08/2021 Index Future			897.79300	897.79300	891.38600	891.38600				0.00	0	
AL7T On 04/11/2021 Index Future			907.72900	907.72900	901.25300	901.25300				0.00	0	
AL7T On 03/02/2022 Index Future			917.93100	917.93100	911.38300	911.38300				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			777.04500	777.04500	771.81000	771.81000				0.00	0	30
ALBI On 05/08/2021 Index Future			785.28100	785.28100	779.99300	779.99300				0.00	0	
ALBI On 04/11/2021 Index Future			793.97100	793.97100	788.62600	788.62600				0.00	0	
ALBI On 03/02/2022 Index Future			802.89500	802.89500	797.49100	797.49100				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
IGOV On 06/05/2021 Index Future			282.43000	282.43000	279.36300	279.36300				0.00	0	97
IGOV On 05/08/2021 Index Future			285.49300	285.49300	282.39400	282.39400				0.00	0	
IGOV On 04/11/2021 Index Future			288.72100	288.72100	285.58700	285.58700				0.00	0	
IGOV On 03/02/2022 Index Future			292.03400	292.03400	288.86400	288.86400				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,28</b>
JIBAR f On 17/03/2021 Jibar Future			3.69500	96.30500	3.69500	96.30500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.68500	96.31500	3.70500	96.29500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.71000	96.29000	3.73000	96.27000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.69500	96.30500	3.71500	96.28500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.72000	96.28000	3.74000	96.26000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.79000	96.21000	3.80000	96.20000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.82000	96.18000	3.84000	96.16000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.09500	95.90500	4.12500	95.87500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.30000	95.70000	4.33000	95.67000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.55000	95.45000	4.56000	95.44000				0.00	0	20,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 21/09/2022 Jibar Future			4.74500	95.25500	4.75500	95.24500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			4.93500	95.06500	4.95500	95.04500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>50,00</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.71000	90.71000	90.71000	90.71000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>1,192,988,160.99</b>	<b>15,888</b>	<b>1,203,98</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.54714				0.00	0	386,373,30
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>386,373,30</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>386,373,30</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			5.88500	103.99050	5.88500	103.94059				0.00	0	359,890,60
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>359,890,60</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>359,890,60</b>
ABCPI3 On 07/12/2023 Spot Bond			3.67000	301.59242	3.67000	301.50207				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.04036				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	101.51759				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	101.59191	9.65000	101.51302				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	99.95453				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>	
ABFN01 On 17/03/2026 Spot Bond					0.00000	101.09018				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.65762				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>	
ABFN11: On 11/11/2022 Spot Bond					0.00000	101.19957				0.00	2,000,000,000	1,311,591,50
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,311,591,50</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,311,591,50</b>
ABFN11: On 26/09/2023 Spot Bond					0.00000	102.53779				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.78732				0.00	0	230,850,50
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,850,50</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>230,850,50</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.16512				0.00	0	933,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>933,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>933,000,00</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.41919				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	102.70984				0.00	0	311,591,50
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.30422				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	100.22435				0.00	0	300,000,00
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.86468				0.00	0	866,972,10
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>866,972,10</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>866,972,10</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.78432				0.00	0	972,720,90
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>972,720,90</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>972,720,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.74110				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	100.14605				0.00	0	80,000,00
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.65650				0.00	0	260,000,00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.66193				0.00	0	1,694,501,90
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,694,501,90</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>1,694,501,90</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.63239				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.76800				0.00	0	591,591,50
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>591,591,50</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>591,591,50</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.10016				0.00	0	1,502,685,60
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,502,685,60</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>1,502,685,60</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.59428				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	100.43075				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	101.33131				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	101.08422				0.00	0	2,664,080,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,664,080,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>2,664,080,00</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.69725				0.00	0	416,097,90
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>416,097,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>416,097,90</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.94794				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	100.57439				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	100.59074				0.00	0	1,705,874,30
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,705,874,30</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>1,705,874,30</b>
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.60247				0.00	0	1,404,656,40
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,404,656,40</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>1,404,656,40</b>
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.89569				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.02236				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.02352				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	99.87037				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	100.14404				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	99.81912				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			4.13000	4.13000	4.13000	147.41997				0.00	0	300,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	78.70169	100.00000	78.17745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.00000	7.00000	7.00000	141.09003				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.55140	100.00000	20.41375				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	100.98152				0.00	0	80,000,00
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ABN05 On 18/04/2021 Spot Bond			2.96000	217.35202	2.96000	217.29937				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			2.60000	2.60000	2.60000	147.70389				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	191.56030				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			4.69000	4.69000	4.69000	214.20699				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			6.71500	6.71500	6.71500	101.87008				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			7.09000	7.09000	7.09000	117.93522				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			5.37500	5.37500	5.37500	102.87507				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			4.90500	104.16905	4.90500	104.12730				0.00	0	441,533,70
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>441,533,70</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>441,533,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			5.21500	107.98649	5.21500	107.94043				0.00	0	911,684,70
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>911,684,70</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>911,684,70</b>
ABS15 On 11/11/2022 Spot Bond			5.24500	110.19714	5.24500	110.14987				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			6.65500	118.01261	6.65500	117.94859				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			7.86500	117.41570	7.86500	117.34066				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.68500	114.03496	5.68500	113.98199				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			7.20000	106.95285	7.20000	111.27901				0.00	0	2,047,817,10
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,047,817,10</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>2,047,817,10</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.63606	100.00000	13.84524				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.24529				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.25000	169.81291	1.25000	169.79537				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			9.96500	9.96500	9.96500	104.09979				0.00	0	400,000,00
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.16090				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	101.12436				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.07889				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>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.08440				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.59653				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	101.12095				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	101.12095				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15206				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	101.15206				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	163.36992				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	164.90935				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.06245				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.05512				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	101.02768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.45900				0.00	0	200,000,00
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.42474				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	100.05803				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	100.05858				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	99.99981				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	100.57617				0.00	0	3,407,496,40
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,407,496,40</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,407,496,40</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	98.37449				0.00	0	1,184,531,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,184,531,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>1,184,531,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.48841				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.52953				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	100.38532				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	102.19454				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.57602				0.00	0	1,842,201,20
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,842,201,20</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>1,842,201,20</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.57602				0.00	0	123,390,20
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>123,390,20</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>123,390,20</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.67140				0.00	0	128,998,80
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>128,998,80</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>128,998,80</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.56015				0.00	0	340,673,30
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,673,30</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	<b>340,673,30</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.55484				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	100.61318				0.00	0	37,390,90
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,390,90</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	<b>37,390,90</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.67147				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	100.86194				0.00	0	37,390,90
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,390,90</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>37,390,90</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.92005				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	100.25387				0.00	0	300,000,00
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.06014				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			6.40500	108.02086	6.40500	107.96444				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	Opt Intere
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.06342				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	100.06778				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	100.53816				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	100.34169				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	100.52905				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	100.06335				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	100.06769				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	100.09803				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	100.05902				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	100.06554				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	100.06989				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.28500	112.54902	7.28500	112.48266				0.00	0	18,286,80
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,286,80</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>18,286,80</b>
AIR04 On 29/05/2024 Spot Bond			6.40500	110.55257	6.40500	110.49482				0.00	0	6,990,40
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,990,40</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>6,990,40</b>
AIR05 On 29/05/2030 Spot Bond			11.31500	95.08593	11.31500	94.99924				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.28000	168.98599	6.28000	168.89988				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	100.66898				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	100.47896				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	101.18290				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	100.39867				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	100.74172				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	101.33575				0.00	600,000,000	200,000,00
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
APF12 On 24/02/2022 Spot Bond					0.00000	100.03435				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF13 On 30/06/2021 Spot Bond					0.00000	101.04928				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	101.29683				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>	
APF15 On 24/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
ASN02 On 07/12/2033 Spot Bond			5.04000	229.10456	5.04000	229.01061				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.05500	206.69145	5.05500	206.60643				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	99.85337				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			2.23000	168.31305	2.23000	168.28213				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>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.34836				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.35971				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			2.27500	168.24469	2.27500	168.21314				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.81850				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	99.93842				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			4.90000	181.24885	4.90000	181.17654				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	100.29394				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	100.11049				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN164 On 20/06/2021 Spot Bond					0.00000	101.28858				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	101.24718				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	100.94614				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.02000	103.85389	5.02000	103.81121				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	100.96918				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	100.98419				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.07995				0.00	0	8,400,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>8,400,00</b>
ASN20 On 24/08/2021 Spot Bond					0.00000	100.03697				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	100.04179				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	99.95643				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	99.96040				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	101.24352				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	100.97209				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	100.17145				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	100.06530				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	100.06320				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	101.18936				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.93794				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	101.05148				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	101.35312				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN310</b>									<b>0.00</b>	<b>0</b>	
ASN310 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	101.20064			0.00	0	
<b>Total ASN318 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>									<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.16000	5.16000	5.16000	91.12615			0.00	0	
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.99438			0.00	0	
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.13922			0.00	0	
<b>Total ASN328 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>									<b>0.00</b>	<b>0</b>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.27309			0.00	0	
<b>Total ASN333 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.00206			0.00	0	
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.13000	102.37230	5.13000	102.32932			0.00	0	
<b>Total ASN337 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>									<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.06973			0.00	0	
<b>Total ASN341 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>									<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.96913			0.00	0	10,200,00
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,200,00</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>0</b>	<b>10,200,00</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	101.03661			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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.02401			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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.02401			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN361 On 30/08/2024 Spot Bond					0.00000	99.95629				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>	
ASN361 On 20/06/2024 Spot Bond					0.00000	101.23427				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>	
ASN371 On 20/12/2024 Spot Bond					0.00000	101.00386				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>	
ASN371 On 20/12/2024 Spot Bond					0.00000	101.04226				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>	
ASN381 On 29/10/2021 Spot Bond					0.00000	100.43776				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>	
ASN381 On 15/03/2021 Spot Bond					0.00000	101.11049				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>	
ASN381 On 15/03/2021 Spot Bond					0.00000	101.11049				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 20/12/2022 Spot Bond					0.00000	101.21787				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>	
ASN381 On 20/12/2024 Spot Bond					0.00000	101.01300				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>	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.05846				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>	
ASN391 On 17/12/2025 Spot Bond					0.00000	101.06292				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40: On 20/12/2024 Spot Bond					0.00000	101.00569				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	101.18853				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	99.90228				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	105.39544				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	100.95532				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	100.95532				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.92777				0.00	120,000,000	60,000,000
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For ASN449</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
ASN45: On 23/06/2025 Spot Bond					0.00000	100.95829				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	101.27997				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	101.70263				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	103.89406				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.55001				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	100.55532				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	99.94641				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	104.22937				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	100.66159				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	99.94136				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.38259				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	100.44906				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	104.05593				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	99.94871				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	100.21374				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	101.03844				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN479</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN480 On 20/06/2025 Spot Bond					0.00000	101.24343				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>	
ASN484 On 25/05/2021 Spot Bond					0.00000	100.01201				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>	
ASN485 On 25/08/2025 Spot Bond					0.00000	98.61800				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>	
ASN486 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.94463				0.00	0	300,000,000
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ASN489 On 01/09/2025 Spot Bond					0.00000	101.03478				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN490 On 02/09/2021 Spot Bond					0.00000	99.95239				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>	
ASN492 On 07/09/2021 Spot Bond					0.00000	99.92767				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>	
ASN493 On 30/09/2021 Spot Bond					0.00000	100.74365				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>	
ASN494 On 08/09/2021 Spot Bond					0.00000	100.95519				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>	
ASN495 On 10/03/2021 Spot Bond					0.00000	100.93999				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>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.97964				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 15/09/2025 Spot Bond					0.00000	100.97964				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	100.85022				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	100.84566				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	100.70635				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	101.00738				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.70737	9.00000	101.65205				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	101.55371	8.18000	101.50153				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	101.58747	8.36000	101.53458				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	101.58747	8.36000	101.53458				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	100.72671				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	100.61990				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	100.52234				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.71545	9.10000	100.64121				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	100.86536	11.05000	100.77549				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	100.86152	11.00000	100.77206				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	100.13115				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.82320	10.50000	100.73773				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 31/01/2024 Spot Bond			10.50000	100.82320	10.50000	100.73773				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	100.91236				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	100.38831				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	99.94616				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	101.02894				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	100.83086	10.60000	100.74460				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	100.94584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	102.29072	10.47000	100.73566				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.77841	10.55000	100.69162				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	100.34455				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	100.23385				0.00	0	
<b>Total ASN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN561</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.22279				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	100.22279				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	100.18188				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			4.74200	4.74200	4.74200	100.09094				0.00	0	
<b>Total ASN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN566</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.05644				0.00	0	
<b>Total ASN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN567</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.06237				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.04365				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.05416				0.00	0	
<b>Total ASN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN570</b>										<b>0.00</b>	<b>0</b>	
ASN571 On 24/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
<b>Total ASN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For ASN571</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.04062				0.00	0	
<b>Total ASN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN572</b>										<b>0.00</b>	<b>0</b>	
ASN573 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.04062				0.00	0	
<b>Total ASN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN573</b>										<b>0.00</b>	<b>0</b>	
ASN575 On 13/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
BAW21 On 24/03/2022 Spot Bond			5.80500	107.59931	5.80500	107.54830				0.00	0	91,465.00
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,465.00</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>91,465.00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	104.04020	9.30000	103.96185				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	100.17238				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	100.27988				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.05921				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	100.04524				0.00	2,100,000,000	600,000.00
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>600,000.00</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>600,000.00</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.79592				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.11500	102.42361	6.11500	102.37279				0.00	0	1,266,036,10
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,266,036,10</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>1,266,036,10</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	101.56628				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.15324				0.00	0	500,000,00
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	100.11949				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.51458				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	101.27927				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	101.26386				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			8.60500	8.60500	8.60500	106.62412				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.16308				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.41337				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.57500	10.57500	10.57500	111.15774				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.07168				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.15495				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.88064				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.88075				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.86099				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.31807				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.31807				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.91552				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.35688				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.31756				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.35627				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.27855				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.35611				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.51184				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.54969				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.54969				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.54969				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.58867				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.55034				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.91470				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.62786				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	100.26425				0.00	300,000,000	100,000,000
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For BC127</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
BD0302 On 18/04/2028 Spot Bond			7.52000	7.52000	7.52000	106.17586				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.33759				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	100.37294				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	100.75759				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	99.84798				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			7.40500	106.10418	7.40500	106.04026				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	99.90500				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.88884				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			7.30500	104.85101	7.30500	104.78889				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	101.35268				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.40500	102.76820	6.40500	102.71572				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	102.19460				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	103.74436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.01980				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	100.31928				0.00	0	228,500,40
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,500,40</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>228,500,40</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.82455				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	104.63818				0.00	0	1,569,952,80
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,569,952,80</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>1,569,952,80</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.07032				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.19625				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	100.24115				0.00	10,600,000,000	3,300,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>10,600,000,000</b>	<b>3,300,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>10,600,000,000</b>	<b>3,300,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.43109				0.00	0	241,354,90
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,354,90</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>241,354,90</b>
BID11 On 15/11/2023 Spot Bond			6.14500	111.29076	6.14500	111.23495				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	101.01721				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	101.27942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID14 On 28/10/2022 Spot Bond					0.00000	99.82106				0.00	4,000,000,000	2,000,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.46941				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	100.49788				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	100.79394				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	99.42700				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.83500				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	63.36900				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	100.18696				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	100.90073				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	100.47663				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	99.81070				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	100.11187				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2! On 19/11/2024 Spot Bond					0.00000	100.26562				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	98.74232				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2! On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2! On 16/07/2023 Spot Bond					0.00000	100.60307				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2! On 03/08/2021 Spot Bond					0.00000	100.32599				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	100.35097				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	100.60668				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	100.65324				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	100.31160				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	100.32596				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	100.33844				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	100.95855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.26609				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			5.00500	104.60828	5.00500	104.56566		14,834,820,000,000.00		2,964,000,000	1,482,000,000	
<b>Total CBL26 SPOT</b>								<b>14,834,820,000,000.00</b>		<b>2,964,000,000</b>	<b>1,482,000,000</b>	
<b>Total For CBL26</b>								<b>14,834,820,000,000.00</b>		<b>2,964,000,000</b>	<b>1,482,000,000</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.21315				0.00	6,300,000,000	2,570,409,300
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>2,570,409,300</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>2,570,409,300</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.15986				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			7.01500	113.99680	7.01500	113.93203		5,612,000,000,000.00		800,000,000	202,168,300	
<b>Total CCT01 SPOT</b>								<b>5,612,000,000,000.00</b>		<b>800,000,000</b>	<b>202,168,300</b>	
<b>Total For CCT01</b>								<b>5,612,000,000,000.00</b>		<b>800,000,000</b>	<b>202,168,300</b>	
CCT02 On 12/06/2024 Spot Bond			7.36500	114.69165	7.36500	114.62331				0.00	0	14,529,600
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,529,600</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>14,529,600</b>
CCT03 On 15/03/2025 Spot Bond			7.89500	116.24644	7.89500	116.17187				0.00	0	942,484,400
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>942,484,400</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>942,484,400</b>
CCT04 On 17/07/2027 Spot Bond			9.31500	105.23179	9.31500	103.42680				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.51911				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	100.37861				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR45 On 30/10/2021 Spot Bond					0.00000	100.49671				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	99.94068				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	99.93612				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.70013				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	100.74327				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	101.53937				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	158.85077	3.14000	158.72443				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			2.20000	2.20000	2.20000	161.41455				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	114.73575	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	100.69963				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			7.17500	113.81925	7.17500	113.75277				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	117.03736	8.70700	126.61600				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.38307				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>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.52646				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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.20176				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>	
CLN37 On 20/03/2021 Spot Bond			6.00000	104.61327	6.00000	104.56186				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>	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.61766	10.98000	103.52590				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>	
CLN38 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>	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.96249				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	122.68592	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>	
CLN38 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/03/2021 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	Opt Intere
<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	101.05146				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.18049				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.17900				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>	
CLN445 On 24/05/2021 Spot Bond			5.90000	104.25689	5.90000	104.20704				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			2.20000	168.35867	2.20000	168.32815				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.30000	133.67374	5.30000	133.61581				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>	
CLN454 On 31/01/2025 Spot Bond			5.74000	131.53193	5.74000	131.47027				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>	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.14831				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.21079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46( On 29/11/2021 Spot Bond					0.00000	100.35919				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 13/03/2022 Spot Bond			6.60500	108.06771	6.60500	108.00953				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	101.65529				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	101.15807				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	101.44583				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	100.13062				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	61.02008	100.00000	60.61138				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	100.18969				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	100.29423				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	100.46072				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	Opt Intere
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			6.10000	104.93392	6.10000	104.88196				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	103.48917	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			6.40500	104.44768	6.40500	104.39313				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	101.43780				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	101.23255				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	99.95281				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			6.80500	109.95742	6.80500	109.89646				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	102.15852				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	100.06520				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	100.76560				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	100.80929				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.14625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.30799				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	101.50630				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.36905				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	93.62982				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.58611	9.96000	104.50190				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.32792	10.01000	103.24477				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>	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.01603				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>	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.58378	9.60000	102.59186				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>	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.14115				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.95748				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.17518				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	99.80142	9.20000	104.31450				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.47736				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.00121				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.55824				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.95260				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.43198				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.06634				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>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.14115				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>	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.14296				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.64494				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			8.74500	106.92341	8.74500	106.84759				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.27061				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.49952				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	100.73498				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	132.80900				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	99.95561				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN543 On 17/01/2024 Spot Bond					0.00000	100.71910				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			8.21500	108.05277	8.21500	107.98069				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			8.26500	110.38454	8.26500	110.31049				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			8.35500	109.93210	8.35500	109.85756				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	302.51696				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	
CLN551 On 15/11/2023 Spot Bond					0.00000	100.18360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.21948				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.02964				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.81433				0.00	0	4,000,000.00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.67300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.24528				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.87828	10.19000	102.83436				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>	
CLN562 On 12/11/2025 Spot Bond			8.21500	110.49206	8.21500	110.41838				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>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.28861				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.05842				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	103.16163				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	99.90999				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.23105				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.19670				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.32717				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			8.44500	108.83388	8.44500	108.75930				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.23087				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.47154				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.23227				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.14035				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.25255				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.61826				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.88055				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	100.25312				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.95843				0.00	0	27,500,000,00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	101.31869				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.56015				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.95959				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.85542				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.21944				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.04045				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.08644				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	101.29350				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	103.09053				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			3.72000	138.45765	3.72000	111.59641				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	100.02910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.89758				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	100.02910				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	102.35295				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	100.83005				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	101.10849				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.08644				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.08644				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.49777				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.30345				0.00	740,000,000	370,000,000
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	100.20823				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	100.84092				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.63966				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.06087				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.10023	9.32000	103.02285				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.83509				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.23305				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.05876				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	99.95835				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.88708				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>	
CLN616 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.81185				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	101.20691				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	99.95956				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	100.42726				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	100.42574				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.39424				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.50821				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.46500	105.33133	6.46500	105.27580				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.12671				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.64203				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.91500	62.18618	11.91500	83.00903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.05868				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			8.91500	102.37656	8.91500	102.30259				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.12614				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.05913				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.92780				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.26393				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.64043				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.06004				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.12557				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.31249				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>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.20253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	100.13691				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	100.56336				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	100.06037				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	101.06538				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2022 Spot Bond					0.00000	100.44138				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>	
CLN64( On 18/12/2024 Spot Bond					0.00000	101.06729				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>	
CLN64( On 19/08/2025 Spot Bond					0.00000	100.12557				0.00	0	200,000,0€
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
CLN64( On 31/05/2026 Spot Bond					0.00000	99.95702				0.00	0	200,000,0€
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
CLN65( On 19/08/2025 Spot Bond					0.00000	100.12557				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>	
CLN65( On 19/11/2022 Spot Bond					0.00000	100.10084				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	100.12557				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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	101.27999				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.95573				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.82383				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.09176				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.13378				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.43800				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	105.37400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	128.69800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.25054				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.99606				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.15049				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.61655				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	103.12655				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	99.95418				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	100.13879				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	101.17889				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			4.20377	139.18772	4.20377	113.07517				0.00	0	574,000,00
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>574,000,00</b>
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	<b>574,000,00</b>
CLN673 On 31/01/2025 Spot Bond			4.20377	139.18772	4.20377	113.07590				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	101.58009				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	100.14162				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	100.14917				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN678 On 02/06/2021 Spot Bond					0.00000	99.89850				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.05140				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.37384				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.14408				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.13331				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.00390				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.03316				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.22473				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/06/2023 Spot Bond					0.00000	101.19955				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.23418				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>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.23394				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.07882				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	Opt Intere
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.86604				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.07888				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.19060				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.61225				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.91978				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.27836				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.73590				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.16196				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.96564				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.96149				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>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.20882				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.76526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	79.17716				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	100.74710				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	84.32211				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	85.70303				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	100.15294				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	101.13661				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	101.05306				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	80.76946				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	81.01915				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	102.01617				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.19101				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	101.06037				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.06037				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.06037				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.78240				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.68410				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.02083				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.75386				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.08437				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.96254				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.81297				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.97080				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.97080				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.97080				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	100.98908				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	100.98908				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	100.98908				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	82.38173				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	83.45131				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	84.10986				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	100.25478				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.24994				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			7.52000	106.24048	7.52000	106.17586				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>	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.14653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.80500	111.82559	7.80500	111.75505				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ07 On 23/03/2021 Spot Bond			5.58000	105.03674	5.58000	104.98874				0.00	0	1,781,022.40
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,781,022.40</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>1,781,022.40</b>
COJ08 On 22/06/2026 Spot Bond			9.36500	110.73132	9.36500	110.64782				0.00	0	84,304.10
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,304.10</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>84,304.10</b>
COJG0 On 09/06/2024 Spot Bond			6.58500	112.70960	6.58500	112.64943				0.00	0	69,605,891.40
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,605,891.40</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>69,605,891.40</b>
COT01 On 03/04/2023 Spot Bond			7.24000	107.28559	7.24000	107.22272				0.00	0	601,813.00
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>601,813.00</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>601,813.00</b>
COT02 On 03/04/2028 Spot Bond			9.77500	106.29500	9.77500	106.21142				0.00	0	100,000.00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			9.86500	100.14107	9.86500	100.06163				0.00	0	8,200,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
CPV01 On 30/06/2029 Spot Bond			9.60500	9.60500	9.60500	106.87413				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.05502				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	101.07882				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	101.08245				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	101.89220				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	99.83549				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	100.51685				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	101.23122				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	101.05571				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	100.97600				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	99.81549				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	102.51109				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.05912				0.00	0	287,871,70
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,871,70</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>287,871,70</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	101.09172				0.00	0	621,105,50
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>621,105,50</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>621,105,50</b>
DSY03 On 21/11/2024 Spot Bond			8.61500	8.61500	8.61500	108.55887				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	100.56265				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.06396				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.35500	102.56846	6.35500	102.51591				0.00	0	106,016,10
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>106,016,10</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>106,016,10</b>
DV23 On 27/02/2023 Spot Bond			6.72000	106.08265	6.72000	106.02488			174,694,464,000.00		25,996,200	1,525,832,20
<b>Total DV23 SPOT</b>								<b>174,694,464,000.00</b>			<b>25,996,200</b>	<b>1,525,832,20</b>
<b>Total For DV23</b>								<b>174,694,464,000.00</b>			<b>25,996,200</b>	<b>1,525,832,20</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	27.90250	100.00000	27.71663			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.90250	100.00000	27.71663			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			6.27500	109.41308	6.27500	109.35706			0.00		0	100,951,10
<b>Total DV24 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>100,951,10</b>
<b>Total For DV24</b>									<b>0.00</b>		<b>0</b>	<b>100,951,10</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.20933			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.20933			0.00		0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>		<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.30500	94.07706	11.30500	93.99137			0.00		0	
<b>Total DV29 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV29</b>									<b>0.00</b>		<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.21799			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.21799			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	99.95824			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	100.57764			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>	
DVF22 On 29/08/2022 Spot Bond					0.00000	98.89040			0.00		0	
<b>Total DVF22B SPOT</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.68060				0.00	600,000,000	200,000,000
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	97.70435				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	98.32574				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	96.61656				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.19729				0.00	0	312,073,400
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>312,073,400</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>312,073,400</b>
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.96446				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.91509				0.00	0	2,637,783,900
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,637,783,900</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>2,637,783,900</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.40206				0.00	0	875,932,300
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>875,932,300</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>875,932,300</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.34425				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.28043				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	100.36383				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	100.06832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.07152				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			4.65000	104.70904	4.65000	104.66980				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			5.81000	108.42650	5.81000	108.37504				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			6.71500	113.36522	6.71500	113.30319				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			5.30000	104.36916	5.30000	104.32392				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.02000	92.16481	5.02000	92.12693				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	131.78890	2.25000	131.76446				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			4.07000	140.28761	4.17000	139.34899				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			4.18300	125.24634	4.18300	125.20337				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			4.22500	121.19276	4.22500	121.15078				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			4.94000	105.93136	4.94000	105.88877				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			4.99000	94.17671	4.99000	94.13824				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	131.78890	2.25000	131.76446				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	144.71794				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.40790				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.69865				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.76530				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.14003				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.49263				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	99.83791				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.23870				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	99.73710				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			5.78500	99.84176	5.78500	105.14336				0.00	0	20,000,000,00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
EMM03 On 04/05/2024 Spot Bond			8.93500	106.24881	8.93500	106.17187				0.00	0	36,200,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.90500	10.90500	10.90500	97.55421				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			11.25500	11.25500	11.25500	102.01691				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			9.01500	106.22240	9.01500	104.26339				0.00	0	5,399,30
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,399,30</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>5,399,30</b>
EMM07 On 10/07/2027 Spot Bond			9.01500	9.01500	9.01500	105.44724				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			11.39500	11.39500	11.39500	79.53265				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			10.34000	10.34000	10.34000	103.16807				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			11.39500	11.39500	11.39500	97.49429				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>	
EPF01 On 28/05/2021 Spot Bond					0.00000	100.03194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 04/06/2023 Spot Bond					0.00000	99.91227				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>	
EPF015 On 07/09/2021 Spot Bond					0.00000	99.86820				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>	
EPF016 On 07/09/2023 Spot Bond					0.00000	99.86414				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 13/12/2025 Spot Bond					0.00000	101.10096				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	101.07032				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	100.26561				0.00	300,000,000	100,000,000
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
EPF020 On 02/09/2023 Spot Bond					0.00000	99.94036				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	100.95909				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	100.24008				0.00	4,000,000,000	1,000,000,000
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For EPFC47</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
EQT002 On 03/06/2022 Spot Bond					0.00000	99.93311				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	99.93102				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	100.57655				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.20441				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>	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.38509				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.13621				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	100.13006				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	100.14598				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	100.13128				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	100.13739				0.00	0	2,256,807,10
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,256,807,10</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>2,256,807,10</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.12815				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	100.12518				0.00	0	263,814,10
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>263,814,10</b>
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	<b>263,814,10</b>
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.14349				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			6.11500	107.83673	6.11500	107.78291				0.00	0	193,597,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,597,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>193,597,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.94792	10.00000	100.86632			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			8.12500	102.09588	8.12500	102.02888		748,518,875,000.00		92,125,400	2,611,111,10
<b>Total ES26 SPOT</b>								<b>748,518,875,000.00</b>		<b>92,125,400</b>	<b>2,611,111,10</b>
<b>Total For ES26</b>								<b>748,518,875,000.00</b>		<b>92,125,400</b>	<b>2,611,111,10</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22390	7.85000	103.15841			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			11.13500	79.19737	11.26500	78.41693		1,076,883,666,000.00		96,711,600	2,422,992,40
<b>Total ES33 SPOT</b>								<b>1,076,883,666,000.00</b>		<b>96,711,600</b>	<b>2,422,992,40</b>
<b>Total For ES33</b>								<b>1,076,883,666,000.00</b>		<b>96,711,600</b>	<b>2,422,992,40</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45500	7.50000	103.39188			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			11.84500	77.17632	11.84500	77.10316		703,472,181,000.00		59,389,800	2,609,387,70
<b>Total ES42 SPOT</b>								<b>703,472,181,000.00</b>		<b>59,389,800</b>	<b>2,609,387,70</b>
<b>Total For ES42</b>								<b>703,472,181,000.00</b>		<b>59,389,800</b>	<b>2,609,387,70</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.94695	8.50000	102.87635			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	100.54056			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	101.19502			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	100.14830			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	101.06971			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	99.49727			0.00	0	210,335,50



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,335,50</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>210,335,50</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.06067				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.16250				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	100.16989				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.43011				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	100.95743				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.09894				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.13202				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			6.13500	6.13500	6.13500	103.33263				0.00	0	9,121,20
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,121,20</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>9,121,20</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.80892				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.24059				0.00	0	
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB19 On 14/04/2021 Spot Bond			7.07500	105.27463	7.07500	105.21397				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.17577				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	101.75458				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.35512				0.00	0	20,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.67578				0.00	0	4,054,312,40
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,054,312,40</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>4,054,312,40</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.24014				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	104.56604				0.00	500,000,000	6,020,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>6,020,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>500,000,000</b>	<b>6,020,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	99.98210				0.00	0	6,681,783,70
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,681,783,70</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>6,681,783,70</b>
FRB27 On 03/06/2026 Spot Bond			8.71500	108.55385	8.71500	108.47755				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.04659				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			1.25500	169.80520	1.25500	169.78760				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			2.51000	2.51000	2.51000	310.56015				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	147.89747				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			3.96000	192.22577	3.96000	192.16366				0.00	0	212,700,00
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>212,700,00</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>212,700,00</b>
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	101.60511				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			4.74000	4.74000	4.74000	213.14606				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.82000	81.78852	5.82000	81.74987				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			5.37500	87.27989	5.37500	87.24154				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			5.64000	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>	
FRBZ03 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>	
FRC107 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>	
FRC169 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	140.71689				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>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC180 On 06/08/2023 Spot Bond					0.00000	93.77386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			2.31000	168.19153	2.31000	168.15952				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			3.17000	166.89365	3.17000	166.85016				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	100.21661				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	101.14162				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	102.41966				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	101.87309				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.25945				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	100.44871				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	100.70067				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	101.16274				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	100.06064				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	101.17034				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.01271				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	100.31214				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	101.08083				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	107.13915				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	101.01855				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.48062				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	100.54154				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.53093				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	100.17458				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	100.17756				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	101.35305				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	101.75740				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	102.82162				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	99.99955				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	100.33474				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	99.99995				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.77954				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	100.99657				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	101.14831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.26169				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.87418				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.21602				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.45476				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.67571				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.26153				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>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.29087				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.16096				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.77223				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.60001				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.79272				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	99.99992				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	100.26459				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	100.61408				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	101.01630				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	99.99965				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 13/09/2021 Spot Bond					0.00000	106.95706				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	102.63360				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	101.20909				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	101.76281				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	100.68451				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	101.49544				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	100.12323				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.04228				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	100.65974				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	100.33848				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	101.35635				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.54631				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	100.51328				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	100.48667				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	100.44124				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	99.99970				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	101.00261				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	100.49425				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	100.89659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.49501				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.48349				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.38744				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.21938				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>	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.29405				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>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.06175				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	3,500,000,000	3,500,000,000	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	167.18361			0.00	0	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>	
FRC66 On 31/01/2022 Spot Bond			2.89000	2.89000	2.89000	167.27473			0.00	0	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>	
FRC69 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	167.30512			0.00	0	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			4.65500	96.02167	4.65500	95.98525			0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.92000	105.22319	4.92000	105.18080				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	100.77002				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.29035				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	101.96039				0.00	800,000,000	983,863,80
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>983,863,80</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>800,000,000</b>	<b>983,863,80</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.15061				0.00	0	519,319,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>519,319,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>519,319,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.70010				0.00	420,000,000	771,954,40
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>771,954,40</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>420,000,000</b>	<b>771,954,40</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70391				0.00	0	999,173,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>999,173,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>999,173,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.22493				0.00	0	311,591,50
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.53936				0.00	0	416,567,50
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>416,567,50</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>416,567,50</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.72698				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.56300	4.56300	4.56300	90.35996				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	106.29210				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.88415				0.00	0	13,917,70
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,917,70</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>13,917,70</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	100.43513				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.98000	104.39903	4.98000	104.35647				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.99000	208.02025	4.99000	207.93577				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.12000	102.50593	5.12000	102.46298				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>	
FRS110 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	207.32093				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>	
FRS112 On 31/01/2025 Spot Bond			3.45000	143.13189	3.45000	143.09135				0.00	0	800,000,00
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
FRS114 On 31/01/2038 Spot Bond			3.70500	123.70878	3.70500	123.67114				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>	
FRS115 On 31/01/2038 Spot Bond			4.92000	105.22319	4.92000	105.18080				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.14000	204.96932	5.14000	204.88361				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.19000	203.96443	5.19000	203.87831				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.98000	181.63378	2.98000	145.62091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.22000	203.36435	5.22000	203.27801				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.12000	102.50593	5.12000	102.46298				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.71000	183.40817	4.71000	183.33781				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.87000	93.04161	5.87000	92.99700				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.60000	184.67185	4.60000	184.60263				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.66000	183.98133	4.66000	183.91149				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.73000	193.48482	5.73000	193.39477				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.82000	93.63869	5.82000	93.59418				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	102.46298				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.10000	102.77384	5.10000	102.73093				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.47000	186.17820	4.47000	186.11037				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.50000	197.86613	5.50000	197.77769				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			4.60000	184.67185	4.60000	184.60263				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			4.60000	184.67185	4.60000	184.60263				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.89000	181.36177	4.89000	181.28957				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>	
FRS14 On 31/01/2025 Spot Bond			3.75000	141.54683	3.75000	141.50328				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>	
FRS14 On 31/01/2022 Spot Bond			2.01000	168.64796	2.01000	168.62003				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>	
FRS14 On 31/03/2028 Spot Bond			4.95000	180.68549	4.95000	180.61269				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>	
FRS15 On 31/03/2028 Spot Bond			4.99000	180.23624	4.99000	180.16304				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>	
FRS15 On 31/01/2025 Spot Bond			3.72000	141.70442	3.72000	141.66116				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.46500	186.23641	4.46500	186.16865				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	180.05085				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.06350				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.94900				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.57438				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.63272				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	101.07689				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	101.00033				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	150.48654				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	169.18097				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	158.17068				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	159.94919				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	129.37827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	29.22110				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.28921				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.33193				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	100.22146				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.00004				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>	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.66912				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.11890				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 03/09/2021 Spot Bond					0.00000	124.40516				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 04/03/2021 Spot Bond					0.00000	120.04969				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.89593				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.45041				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>	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.04228				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>	
FRS226 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>	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.74435				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.18210				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.06630				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS236 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>	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.68921				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>	
FRS238 On 23/10/2025 Spot Bond					0.00000	105.82020				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.22759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	99.88992				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>	
FRS241 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>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.96467				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>	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.55282				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>	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.53918				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.95394				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.20716				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.10967				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 22/02/2024 Spot Bond					0.00000	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>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.04821				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	312.15576				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.05000	314.29811	2.05000	314.24529				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.24529				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			1.25000	169.81291	1.25000	169.79537				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			1.25000	169.81291	1.25000	169.79537				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	100.33571				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			4.82000	98.17250	4.82000	98.13375				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			4.51000	69.70840	4.51000	104.07456				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	146.22036				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	144.70004				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	305.83345			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			5.32500	5.32500	5.32500	104.51324			0.00	0	53,947,40
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>53,947,40</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>53,947,40</b>
FRX24 On 10/12/2024 Spot Bond			5.96500	118.34485	5.96500	118.28753			0.00	0	1,025,702,90
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,025,702,90</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>1,025,702,90</b>
FRX25 On 26/07/2025 Spot Bond			6.31500	113.93837	6.31500	113.87967			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			7.01500	115.25111	7.01500	115.18563		18,708,859,088,000.00	2,666,979,200	1,836,387,10	
<b>Total FRX26 SPOT</b>								<b>18,708,859,088,000.00</b>	<b>2,666,979,200</b>	<b>1,836,387,10</b>	
<b>Total For FRX26</b>								<b>18,708,859,088,000.00</b>	<b>2,666,979,200</b>	<b>1,836,387,10</b>	
FRX27 On 07/03/2027 Spot Bond			7.25500	119.02945	7.25500	118.95916		0.00	0	15,867,90	
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>15,867,90</b>	
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>	<b>15,867,90</b>	
FRX28 On 26/07/2028 Spot Bond			7.52500	115.46699	7.52500	115.39634		0.00	0		
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.32000	109.64852	8.32000	109.57447		0.00	0		
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			8.81500	104.69053	8.81500	104.61572		0.00	0	40,000,00	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>40,000,00</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>40,000,00</b>	
FRX32 On 31/03/2032 Spot Bond			8.50500	118.65700	8.50500	118.57558		0.00	0		
<b>Total FRX32 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX32</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.85000	78.80011	10.85000	78.73152		0.00	0		
<b>Total FRX45 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX45</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.61470		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.87109				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	100.05723				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	100.05143				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	100.05448				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	100.05633				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	100.05688				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	99.99553				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	99.86661				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.01246				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.16195				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	101.15026				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.22986				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	101.77387				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			3.92000	108.70071	3.92000	108.66593				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	100.52400				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	100.19536				0.00	0	365,795,70
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>365,795,70</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>365,795,70</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.47131				0.00	0	83,091,10
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>83,091,10</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>83,091,10</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	100.69982				0.00	0	103,863,80
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
GRT17 On 17/10/2023 Spot Bond			6.28500	112.98300	6.28500	112.92539			100,560,000,000,000.00	16,000,000,000	4,000,000,00	
<b>Total GRT17 SPOT</b>									<b>10,560,000,000,000.00</b>	<b>16,000,000,000</b>	<b>4,000,000,00</b>	
<b>Total For GRT17</b>									<b>10,560,000,000,000.00</b>	<b>16,000,000,000</b>	<b>4,000,000,00</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.10112				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.65386				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			8.66500	106.95543	8.66500	106.88069				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	100.55422				0.00	0	311,591,50
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.65702				0.00	0	415,455,30
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	99.91479				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	101.45711				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	102.02435				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	99.47613				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	100.99975				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	101.04237				0.00	0	1,173,737,20
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,173,737,20</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>1,173,737,20</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	97.63745				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.96123				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	98.45622				0.00	0	1,000,000,00
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	97.66369				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	98.05381				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.97143				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.82603				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	100.36675				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	98.74667				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	100.22405				0.00	0	336,866,20
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,866,20</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>336,866,20</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.05984				0.00	0	315,003,40
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>315,003,40</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>315,003,40</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	101.01345				0.00	300,000,000	100,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.96124				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	100.56537				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	100.85123				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	100.93030				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	100.85906				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	100.74527				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	99.94664				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	100.31816				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	98.92403				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	99.20866				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	100.62569				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.35766				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	101.20911				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	101.18915				0.00	6,000,000,000	1,500,000,000
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For HILB13</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.88356				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	100.82905				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.81355				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			2.65000	309.51632	2.65000	309.44920				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	313.09484				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.84000	103.22057	9.84000	103.13933				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			4.98500	75.53211	4.98500	95.59875				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			11.32500	86.57950	11.32500	86.50050				0.00	0	6,580,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,580,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>6,580,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.87257	100.00000	9.80644				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			11.38500	85.76987	11.38500	85.69120				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.87162	100.00000	9.80550				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	100.75837				0.00	0	25,040,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,040,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,040,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.56455				0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	99.96087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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			2.28000	149.51277	2.30000	149.37268			632,448,049,056,000.00	277,389,495,200	459,530,480,10	
<b>Total I2025 SPOT</b>									<b>12,448,049,056,000.00</b>	<b>277,389,495,200</b>	<b>459,530,480,10</b>	
<b>Total For I2025</b>									<b>12,448,049,056,000.00</b>	<b>277,389,495,200</b>	<b>459,530,480,10</b>	
I2029 On 31/03/2029 Spot Bond			3.45000	108.28238	3.45000	108.25186			909,268,111,680,000.00	263,555,974,400	288,418,368,70	
<b>Total I2029 SPOT</b>									<b>19,268,111,680,000.00</b>	<b>263,555,974,400</b>	<b>288,418,368,70</b>	
<b>Total For I2029</b>									<b>19,268,111,680,000.00</b>	<b>263,555,974,400</b>	<b>288,418,368,70</b>	
I2033 On 28/02/2033 Spot Bond			4.15500	101.12209	4.15500	101.08782			699,045,886,443,000.00	168,242,090,600	221,046,628,50	
<b>Total I2033 SPOT</b>									<b>19,045,886,443,000.00</b>	<b>168,242,090,600</b>	<b>221,046,628,50</b>	
<b>Total For I2033</b>									<b>19,045,886,443,000.00</b>	<b>168,242,090,600</b>	<b>221,046,628,50</b>	
I2038 On 31/01/2038 Spot Bond			4.20000	115.74595	4.22000	115.39724			508,624,712,400,000.00	121,101,122,000	467,700,847,80	
<b>Total I2038 SPOT</b>									<b>18,624,712,400,000.00</b>	<b>121,101,122,000</b>	<b>467,700,847,80</b>	
<b>Total For I2038</b>									<b>18,624,712,400,000.00</b>	<b>121,101,122,000</b>	<b>467,700,847,80</b>	
I2046 On 31/03/2046 Spot Bond			4.30000	104.61531	4.30000	104.57863			75,091,844,280,000.00	17,463,219,600	662,294,826,40	
<b>Total I2046 SPOT</b>									<b>15,091,844,280,000.00</b>	<b>17,463,219,600</b>	<b>662,294,826,40</b>	
<b>Total For I2046</b>									<b>15,091,844,280,000.00</b>	<b>17,463,219,600</b>	<b>662,294,826,40</b>	
I2050 On 31/12/2050 Spot Bond			4.18000	108.38720	4.37500	104.46047			382,758,765,268,000.00	91,569,082,600	461,066,552,10	
<b>Total I2050 SPOT</b>									<b>12,758,765,268,000.00</b>	<b>91,569,082,600</b>	<b>461,066,552,10</b>	
<b>Total For I2050</b>									<b>12,758,765,268,000.00</b>	<b>91,569,082,600</b>	<b>461,066,552,10</b>	
IBL101 On 24/05/2022 Spot Bond			6.12000	6.12000	6.12000	105.81797			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	100.79227			0.00	0	1,571,300,00	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,571,300,00</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>1,571,300,00</b>	
IBL109 On 07/12/2023 Spot Bond			2.77000	308.57082	2.77000	308.50088			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	99.85394			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	100.05471			0.00	0		
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.20181				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	100.05719				0.00	1,220,000,000	610,000,000
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	100.14133				0.00	0	670,815,300
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,815,300</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>670,815,300</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	100.74038				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	100.15659				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.64669				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	100.08297				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	100.61888				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	100.21197				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	101.23284				0.00	1,660,000,000	830,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.53890				0.00	0	971,212,200
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>971,212,200</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>971,212,200</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.05865				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.05491				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	100.19879				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	100.13969				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	100.05498				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.05468				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	100.96299				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	101.01494				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	100.82999				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01141				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01194				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.85342				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	100.09239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.46853				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	100.44421				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	100.45884				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL158</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.23667				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	100.19673				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	100.18262				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			1.33000	1.33000	1.33000	169.67106				0.00	0	250,400,00
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,400,00</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>250,400,00</b>
IBL60 On 17/02/2024 Spot Bond			6.76500	109.57572	6.76500	109.51532				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	100.55744				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			1.65000	169.19823	1.65000	169.17520				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.19500	110.57639	5.19500	110.52940				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	100.23110				0.00	0	550,000,00
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
IBL88 On 20/05/2021 Spot Bond			5.00500	104.01893	5.00500	103.97662				0.00	0	322,079,70
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>322,079,70</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>322,079,70</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	86.25483	100.00000	85.67723				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.00000				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	101.65343				0.00	6,000,000,000	3,000,000,00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,00</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	102.01873				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			7.91500	107.73134	7.91500	107.66205				0.00	0	4,397,437,40
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,397,437,40</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>4,397,437,40</b>
IDCG08 On 13/05/2030 Spot Bond			9.80500	112.11007	9.80500	112.31133				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	101.17692				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			8.48500	112.90709	8.48500	112.82979				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	100.43179				0.00	0	210,000,00
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.35921				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>	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.19491				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>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.92433				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.58688				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.26910				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.99949				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.42706				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>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.95259				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.34825				0.00	0	2,288,468,30
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,288,468,30</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>2,288,468,30</b>
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.53589				0.00	0	283,337,80
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>283,337,80</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>283,337,80</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.06354				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			7.36500	106.31930	7.36500	106.25595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			5.86000	103.65030	5.86000	103.60075				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000				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	101.10112				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	101.18501				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	95.67913				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	101.14049				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	104.66230				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	100.82111				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	101.08043				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	100.97279				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.99080				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	100.65594				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.10113				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	100.31474				0.00	0	311,591,50
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>311,591,50</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.62214				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	100.25461				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	100.25900				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	100.86929				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	99.21476				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	100.80384				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	101.09051				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	100.20673				0.00	0	
<b>Total IPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IPFC33</b>									<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.21904	2.75000	100.19636			0.00	0	
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.36000	176.14125	5.36000	176.06449			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	104.34542			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	101.70125			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	101.41009			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			3.75000	3.75000	3.75000	165.97598			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	102.92879			0.00	73,000,000	36,500,000
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>73,000,000</b>	<b>36,500,000</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>73,000,000</b>	<b>36,500,000</b>
IV041 On 29/09/2021 Spot Bond			8.13500	107.16456	8.13500	107.09377			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	101.90761			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			8.14000	8.14000	8.14000	106.35729			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	100.54067			0.00	0	509,951,700
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>509,951,700</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>509,951,700</b>
IV045 On 31/01/2022 Spot Bond			2.25000	168.28266	2.25000	168.25147			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	103.18205				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	102.87912				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			5.26000	177.23734	5.26000	177.16151				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	100.87500				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			11.30500	100.17606	11.30500	100.08706				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			6.62000	105.57474	6.62000	105.51808				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	100.97019				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	100.99431				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	100.97823				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	100.33096				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			6.27000	103.48070	6.27000	103.42811				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC114 On 14/09/2021 Spot Bond					0.00000	101.19207				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	100.18062				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	100.60330				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	100.42259				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	99.95353				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	99.81711				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	99.93038				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	100.45640				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	100.52520				0.00	800,000,000	400,000,000
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.95082				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	101.61728				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.56852				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.47874				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.49872				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	100.82851				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	101.09990				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	101.02960				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	100.85619				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>	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.66611				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.90048				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	100.83345				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	100.75335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.65587				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	99.65587				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	100.20971				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	100.21203				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	101.20686				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	101.06458				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	100.80424				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	101.40719	7.40000	101.34648				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.95879				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	99.93621				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	100.14278				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2021 Spot Bond					0.00000	101.08050				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>	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.90270				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	99.82715				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	99.75171				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			3.95000	3.95000	3.95000	99.67639				0.00	0	
<b>Total IVZ035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ035</b>										<b>0.00</b>	<b>0</b>	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				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	99.51415				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			4.05000	4.05000	4.05000	99.36055				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	99.27516				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	99.19772				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	99.12041				0.00	0	
<b>Total IVZ041 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IVZ041</b>									<b>0.00</b>	<b>0</b>	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322			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	98.96614			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			4.10000	4.10000	4.10000	98.88919			0.00	0	
<b>Total IVZ044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ044</b>									<b>0.00</b>	<b>0</b>	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.83430			0.00	0	
<b>Total IVZ045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ045</b>									<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.27094			0.00	0	
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.04513			0.00	0	
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.10500	106.12800	6.10500	106.07542		61,067,094,000,000.00	10,002,800,000	2,500,700,000	
<b>Total KAP007 SPOT</b>								<b>61,067,094,000,000.00</b>	<b>10,002,800,000</b>	<b>2,500,700,000</b>	
<b>Total For KAP007</b>								<b>61,067,094,000,000.00</b>	<b>10,002,800,000</b>	<b>2,500,700,000</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.22831			0.00	0	415,455,300
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>415,455,300</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>415,455,300</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	98.02614			0.00	0	
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.55642			0.00	0	
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.86494			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.06986				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.60807				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	100.50399				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			8.45500	129.79313	8.45500	129.70409				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.28939				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.15668				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.08500	106.03003	7.08500	105.96921				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.14176				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			9.10500	107.57203	9.10500	107.49312				0.00	0	9,613,092,00
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,613,092,00</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>9,613,092,00</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.34894				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	95.58471				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.91000	96.66915	11.91000	96.57652				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.15500	101.33981	10.15500	101.25711				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.82701				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.09186				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.28086				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.36483				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.22154				0.00	0	12,000,000,00
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	94.77227				0.00	0	9,600,000,00
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,600,000,00</b>
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	<b>9,600,000,00</b>
LBK38 On 16/02/2023 Spot Bond					0.00000	84.74429				0.00	0	6,150,396,70
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,150,396,70</b>
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	<b>6,150,396,70</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	102.21059				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.65500	109.41121	6.65500	109.35219				0.00	0	2,503,258,00
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,503,258,00</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,503,258,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.06100				0.00	0	2,152,492,70
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,152,492,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>2,152,492,70</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	100.97302				0.00	0	1,693,230,80
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,693,230,80</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>1,693,230,80</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.08063				0.00	0	599,946,70
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>599,946,70</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>599,946,70</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.04557				0.00	0	197,461,20
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>197,461,20</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>197,461,20</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	101.31268				0.00	0	5,623,342,60
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,623,342,60</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>5,623,342,60</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	100.29069				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					0.00000	100.15334				0.00	0	
<b>Total LHL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL30</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.52733				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	100.01954				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	100.02018				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	99.56562				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	100.06013				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	100.06176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.92793				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	100.18557				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	100.39333				0.00	1,200,000,000	900,000,000
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>900,000,000</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>900,000,000</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	100.16174				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.26490				0.00	1,240,000,000	620,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
MBF06 On 16/09/2021 Spot Bond					0.00000	101.02291				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	100.10806				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	100.11661				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	101.23583				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>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.01066				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	100.58869				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04: On 26/04/2021 Spot Bond					0.00000	100.50760				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	100.40583				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.03783				0.00	0	1,270,000,00
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
MBP04: On 27/09/2023 Spot Bond					0.00000	100.91616				0.00	390,000,000	1,484,882,40
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>390,000,000</b>	<b>1,484,882,40</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>390,000,000</b>	<b>1,484,882,40</b>
MBP04: On 26/02/2022 Spot Bond					0.00000	100.33539				0.00	3,456,000,000	1,728,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>3,456,000,000</b>	<b>1,728,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>3,456,000,000</b>	<b>1,728,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	99.99999				0.00	0	7,400,605,50
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,400,605,50</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>7,400,605,50</b>
MBP04: On 27/03/2022 Spot Bond					0.00000	100.77969				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	100.79608				0.00	0	505,098,80
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>505,098,80</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>505,098,80</b>
MBP05: On 23/08/2022 Spot Bond					0.00000	100.42346				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	101.07077				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			5.43000	104.78309	5.43000	104.73646				0.00	0	212,945,70
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>212,945,70</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>212,945,70</b>
MMIG0: On 12/08/2025 Spot Bond			7.39500	7.39500	7.39500	115.04231				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.90500	107.30715	5.90500	107.25541			2,362,000,000,000.00	400,000,000	1,289,196,10
<b>Total MMIG05 SPOT</b>									<b>2,362,000,000,000.00</b>	<b>400,000,000</b>	<b>1,289,196,10</b>
<b>Total For MMIG05</b>									<b>2,362,000,000,000.00</b>	<b>400,000,000</b>	<b>1,289,196,10</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.20348			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	100.56356			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	100.25888			0.00	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.01500	107.85001	8.01500	107.78018			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	100.15942			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			8.26500	98.27289	8.26500	98.11287			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.69291			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	100.56192			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	99.71342			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	99.82536			0.00	0	112,172,90
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>112,172,90</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	<b>112,172,90</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.36434			0.00	0	207,727,50



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	97.94141				0.00	0	363,523,30
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>363,523,30</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>363,523,30</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.23148				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.24011				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	99.69590				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	98.82031				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	98.43605				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	99.86148				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.62706				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	102.41888				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	100.47562				0.00	400,000,000	100,000,00
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For MTN22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
MTN23 On 29/01/2026 Spot Bond			7.96500	101.91739	7.96500	101.85145				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	100.51353				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	100.23738				0.00	4,500,000,000	1,500,000,000
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For MTNC22</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</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>	
MWAR( On 22/11/2021 Spot Bond					0.00000	100.06034				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.06034				0.00	300,000,000	100,000,000
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
MWAR( On 22/11/2023 Spot Bond					0.00000	100.06467				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>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.06461				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.76967				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	101.56979				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	101.06067				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.37147				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	105.31896				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.91976				0.00	0	100,000,00
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	101.18855				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	101.41694				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	101.62690				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			6.12500	105.74446	6.12500	105.69161				0.00	0	1,010,133,70
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,010,133,70</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>1,010,133,70</b>
NAM03 On 01/08/2023 Spot Bond			6.70500	108.15606	6.70500	108.09696				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			8.89500	107.62846	8.89500	107.55085				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.51167				0.00	0	60,000,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.53261				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.39635				0.00	0	207,727,50
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	100.50493				0.00	130,000,000	130,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>130,000,000</b>	<b>130,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>130,000,000</b>	<b>130,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.43694				0.00	0	233,282,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>233,282,30</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>233,282,30</b>
NBK12 On 19/03/2021 Spot Bond			6.00500	104.38089	6.00500	104.32955				0.00	0	18,983,60
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,983,60</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>18,983,60</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	104.20796	9.38000	104.12805				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			6.27000	113.84494	6.27000	113.78671				0.00	0	63,417,30
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>63,417,30</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>63,417,30</b>
NBK14 On 25/06/2021 Spot Bond			5.15500	102.95824	5.15500	102.91533				0.00	0	19,550,30
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,550,30</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>19,550,30</b>
NBK15 On 11/02/2022 Spot Bond			5.57000	103.37231	5.57000	103.32526				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			6.01500	112.32961	6.01500	112.27445				0.00	0	121,629,20
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>121,629,20</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>121,629,20</b>
NBK17 On 22/04/2026 Spot Bond			6.78500	117.08622	6.78500	117.02184				0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.10000	106.57349	6.10000	106.52072				0.00	0	2,075,822,30
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,075,822,30</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>2,075,822,30</b>
NBK20 On 01/06/2026 Spot Bond			6.77500	118.16565	6.77500	118.10078				0.00	0	4,365,70
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,365,70</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>4,365,70</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	100.92322				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			7.81500	115.08238	7.81500	115.00929				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.19500	110.73706	5.19500	110.69001			0.00	0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	
NBK23/On 19/11/2025 Spot Bond			6.50000	119.76309	6.50000	119.69961			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			7.54000	120.69730	7.54000	120.62328			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.21896			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			5.68000	5.68000	5.68000	109.44339			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	103.32643			0.00	0	584,627,00
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>584,627,00</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>584,627,00</b>
NBK26/On 10/05/2023 Spot Bond			100.00000	28.77777	100.00000	28.58502		6,300,000,000,000.00		63,000,000	31,500,00
<b>Total NBK26A SPOT</b>								<b>6,300,000,000,000.00</b>		<b>63,000,000</b>	<b>31,500,00</b>
<b>Total For NBK26A</b>								<b>6,300,000,000,000.00</b>		<b>63,000,000</b>	<b>31,500,00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	103.50886			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27/On 10/05/2026 Spot Bond			7.72500	117.82090	7.72500	117.74692			0.00	0	
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	
NBK28/On 02/08/2023 Spot Bond			5.60000	110.61090	5.60000	110.56027			0.00	0	1,573,228,30
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,573,228,30</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>1,573,228,30</b>
NBK29/On 31/07/2026 Spot Bond			6.88500	116.95406	6.88500	116.88847			0.00	0	8,067,30
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,067,30</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>8,067,30</b>
NBK30/On 20/02/2024 Spot Bond			6.24500	109.21741	6.24500	109.16177			0.00	0	
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.73000	111.95219	5.73000	111.89979				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	101.78634				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	100.34352				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	101.96843				0.00	0	92,854,20
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,854,20</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>92,854,20</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	101.78672				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	100.81856				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.69000	9.69000	9.69000	71.22747				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.64865				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>	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.47977				0.00	0	103,863,80
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
NBK43 On 20/02/2024 Spot Bond					0.00000	101.78654				0.00	0	103,863,80
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>103,863,80</b>
NBK45 On 15/02/2023 Spot Bond					0.00000	101.16503				0.00	280,000,000	140,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
NBK46 On 15/08/2025 Spot Bond					0.00000	101.20223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.63078				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>	
NBK481 On 09/11/2021 Spot Bond					0.00000	100.31274				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>	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.61337				0.00	510,000,000	510,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,000</b>
NBK501 On 09/11/2025 Spot Bond					0.00000	101.46831				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>	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.49578				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.60443				0.00	0	257,727,500
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>257,727,500</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>257,727,500</b>
NBK531 On 21/02/2026 Spot Bond					0.00000	99.80189				0.00	0	207,727,500
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,727,500</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>207,727,500</b>
NBK541 On 21/02/2029 Spot Bond					0.00000	100.05965				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>	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.49906				0.00	0	200,000,000
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK55 On 01/08/2024 Spot Bond					0.00000	100.34392				0.00	0	311,591,500
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>311,591,500</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>311,591,500</b>
NBK55 On 01/08/2026 Spot Bond					0.00000	100.44264				0.00	0	415,455,300
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,455,300</b>
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	<b>415,455,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.72502				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	100.40207				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	100.48689				0.00	0	1,906,102,40
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,906,102,40</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>1,906,102,40</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.00736				0.00	0	425,006,80
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>425,006,80</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>425,006,80</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04236				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			8.86000	109.48328	8.86000	109.40465				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	101.03321				0.00	0	1,647,273,00
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,647,273,00</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>1,647,273,00</b>
NCLN8 On 20/03/2024 Spot Bond			8.89500	108.86696	8.89500	108.78847				0.00	0	104,707,60
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,707,60</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>104,707,60</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04236				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	101.05687				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	101.07515				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.39157				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	101.83919				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	100.56010				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	102.74358				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.00013				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	103.81782				0.00	0	490,610,20
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,610,20</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>490,610,20</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.17700				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	103.02255				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	101.22546				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	100.07790				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	100.48623				0.00	0	2,564,295,80
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,564,295,80</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>2,564,295,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.72289				0.00	0	373,934,90
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>373,934,90</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>373,934,90</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.31761				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	103.50758				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	103.96245				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.35873				0.00	1,000,000,000	1,900,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,900,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,900,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	100.08586				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.49935				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.15845				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.98098	13.50000	103.86871				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.64664				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.79891				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.63569				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.03871				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.49547				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.21245				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.40433				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	100.32841				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	100.00000				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	99.97875				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	99.99150				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	100.01896				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			5.19000	5.19000	5.19000	203.87831				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			3.97000	3.97000	3.97000	192.04282				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	145.21382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			3.75000	3.75000	3.75000	105.90604				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	104.49332				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			3.16000	3.16000	3.16000	144.64609				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			3.55000	3.55000	3.55000	142.55971				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			3.61500	3.61500	3.61500	196.38676				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			3.76000	194.65874	3.76000	194.59900				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			5.08500	102.97531	5.08500	102.93245				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	100.84641				0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN014 On 10/09/2024 Spot Bond					0.00000	102.70519				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	101.21961				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	97.71198				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	131.25992				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	101.22260				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	101.33369				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	101.21961				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	100.01570				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	100.26492				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	101.70307				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	121.48671				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	101.06581				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	100.06137				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	101.34774				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	135.11718				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	100.20427				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	134.92107				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	136.41274				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	101.11486				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	125.69552				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	99.52106				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	100.15729				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	98.64372				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	99.09531				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	101.17559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	96.70574				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.67000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	104.90000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	108.43000				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	107.20000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	105.46705				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	100.33732				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	100.33657				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	106.41816				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	100.30425				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	100.10899				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02' On 09/06/2021 Spot Bond					0.00000	100.95907				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF02' On 14/07/2021 Spot Bond					0.00000	100.55450				0.00	0	
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF02' On 10/05/2021 Spot Bond					0.00000	100.23164				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF02' On 17/02/2026 Spot Bond					0.00000	90.44104				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02' On 19/05/2021 Spot Bond					0.00000	100.09411				0.00	0	
<b>Total NNF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF026</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	106.41816				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.03182				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.75268				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	100.04226				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	84.38522				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	100.05972				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.05990				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.05598				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	100.04549				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	110.79788				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	100.06426				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	100.06146				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	100.05031				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	112.85817				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	100.05192				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			6.77500	112.56106	6.77500	112.49892				0.00	0	832,639,50
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>832,639,50</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>832,639,50</b>
NRA02: On 31/05/2023 Spot Bond			2.90000	195.96522	2.90000	195.91871				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			9.13500	120.06316	9.13500	119.97480				0.00	0	9,232,60
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,232,60</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>9,232,60</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.16674	100.00000	15.06571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.37575				0.00	2,200,000,000	1,100,000,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.19316				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	100.88344				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.20931				0.00	0	700,000,000
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	99.23011				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	101.01169				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	101.02578				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	100.89732				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.16189				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	101.04883				0.00	0	20,300,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	99.67014				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			5.95500	109.01895	5.95500	108.96595				0.00	0	1,638,469,30
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,638,469,30</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,638,469,30</b>
OML07 On 19/03/2025 Spot Bond			7.07500	118.38215	7.07500	118.31396				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.15500	111.90701	6.15500	111.85080			486,245,000,000.00		79,000,000	1,199,265,50
<b>Total OML09 SPOT</b>									<b>486,245,000,000.00</b>		<b>79,000,000</b>	<b>1,199,265,50</b>
<b>Total For OML09</b>									<b>486,245,000,000.00</b>		<b>79,000,000</b>	<b>1,199,265,50</b>
OML10 On 14/09/2025 Spot Bond			7.40000	120.24842	7.40000	120.17602				0.00	0	2,814,906,70
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,814,906,70</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>2,814,906,70</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.69842				0.00	0	1,673,553,70
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,673,553,70</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,673,553,70</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.14650				0.00	0	4,017,365,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,017,365,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>4,017,365,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.11603				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	101.13843				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.99988				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	100.71484				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	100.26568				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.99987				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	100.06173				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	100.06931				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	100.07039				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	100.07148				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			7.07500	118.08030	7.11500	117.80629			183,531,890,645,000.00	1,124,880,832,600	1,235,503,811,40	
<b>Total R186 SPOT</b>									<b>13,531,890,645,000.00</b>	<b>124,880,832,600</b>	<b>235,503,811,40</b>	
<b>Total For R186</b>									<b>13,531,890,645,000.00</b>	<b>124,880,832,600</b>	<b>235,503,811,40</b>	
R197 On 07/12/2023 Spot Bond			1.65000	317.53686	1.70000	317.08556			421,830,037,365,000.00	255,654,568,100	158,335,226,20	
<b>Total R197 SPOT</b>									<b>21,830,037,365,000.00</b>	<b>255,654,568,100</b>	<b>158,335,226,20</b>	
<b>Total For R197</b>									<b>21,830,037,365,000.00</b>	<b>255,654,568,100</b>	<b>158,335,226,20</b>	
R202 On 07/12/2033 Spot Bond			4.10000	227.29568	4.19000	225.17445			160,701,640,200,000.00	39,195,522,000	150,130,618,50	
<b>Total R202 SPOT</b>									<b>10,701,640,200,000.00</b>	<b>39,195,522,000</b>	<b>150,130,618,50</b>	
<b>Total For R202</b>									<b>10,701,640,200,000.00</b>	<b>39,195,522,000</b>	<b>150,130,618,50</b>	
R2023 On 28/02/2023 Spot Bond			5.13000	104.93492	5.10500	104.93969			345,773,954,653,000.00	457,265,878,100	437,800,114,30	
<b>Total R2023 SPOT</b>									<b>15,773,954,653,000.00</b>	<b>457,265,878,100</b>	<b>437,800,114,30</b>	
<b>Total For R2023</b>									<b>15,773,954,653,000.00</b>	<b>457,265,878,100</b>	<b>437,800,114,30</b>	
R2030 On 31/01/2030 Spot Bond			8.84000	95.51973	8.84000	95.45127			135,414,552,296,000.00	1,825,273,139,400	1,921,366,282,00	
<b>Total R2030 SPOT</b>									<b>15,414,552,296,000.00</b>	<b>825,273,139,400</b>	<b>921,366,282,00</b>	
<b>Total For R2030</b>									<b>15,414,552,296,000.00</b>	<b>825,273,139,400</b>	<b>921,366,282,00</b>	
R2032 On 31/03/2032 Spot Bond			9.64500	94.06031	9.64500	93.98731			049,763,523,079,500.00	938,285,487,100	1,188,135,413,30	
<b>Total R2032 SPOT</b>									<b>19,763,523,079,500.00</b>	<b>938,285,487,100</b>	<b>188,135,413,30</b>	
<b>Total For R2032</b>									<b>19,763,523,079,500.00</b>	<b>938,285,487,100</b>	<b>188,135,413,30</b>	
R2035 On 28/02/2035 Spot Bond			10.36000	89.17578	10.36000	89.10157			205,819,174,380,000.00	1,274,692,970,500	1,867,701,375,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2035 SPOT</b>									<b>15,819,174,380,000.00</b>	<b>274,692,970,500</b>	<b>367,701,375,40</b>
<b>Total For R2035</b>									<b>15,819,174,380,000.00</b>	<b>274,692,970,500</b>	<b>367,701,375,40</b>
R2037 On 31/01/2037 Spot Bond			10.62000	84.54790	10.62000	84.47543			633,965,990,964,000.00	1,189,638,982,200	1,772,887,189,40
<b>Total R2037 SPOT</b>									<b>13,965,990,964,000.00</b>	<b>189,638,982,200</b>	<b>772,887,189,40</b>
<b>Total For R2037</b>									<b>13,965,990,964,000.00</b>	<b>189,638,982,200</b>	<b>772,887,189,40</b>
R2040 On 31/01/2040 Spot Bond			10.77000	86.52913	10.77000	86.45395			245,899,358,010,000.00	301,383,413,000	378,286,763,30
<b>Total R2040 SPOT</b>									<b>15,899,358,010,000.00</b>	<b>301,383,413,000</b>	<b>378,286,763,30</b>
<b>Total For R2040</b>									<b>15,899,358,010,000.00</b>	<b>301,383,413,000</b>	<b>378,286,763,30</b>
R2044 On 31/01/2044 Spot Bond			10.84000	83.12035	10.84000	83.04766			095,543,811,432,000.00	562,319,539,800	431,616,825,80
<b>Total R2044 SPOT</b>									<b>15,543,811,432,000.00</b>	<b>562,319,539,800</b>	<b>431,616,825,80</b>
<b>Total For R2044</b>									<b>15,543,811,432,000.00</b>	<b>562,319,539,800</b>	<b>431,616,825,80</b>
R2048 On 28/02/2048 Spot Bond			10.76500	82.40888	10.76500	82.33769			226,391,504,413,500.00	1,878,903,065,900	1,347,574,351,20
<b>Total R2048 SPOT</b>									<b>16,391,504,413,500.00</b>	<b>878,903,065,900</b>	<b>347,574,351,20</b>
<b>Total For R2048</b>									<b>16,391,504,413,500.00</b>	<b>878,903,065,900</b>	<b>347,574,351,20</b>
R208 On 31/03/2021 Spot Bond			3.55000	103.07425	3.78000	103.02292			223,330,000,000,000.00	344,600,000,000	742,623,392,10
<b>Total R208 SPOT</b>									<b>13,330,000,000,000.00</b>	<b>344,600,000,000</b>	<b>742,623,392,10</b>
<b>Total For R208</b>									<b>13,330,000,000,000.00</b>	<b>344,600,000,000</b>	<b>742,623,392,10</b>
R209 On 31/03/2036 Spot Bond			10.14500	72.83650	10.27500	72.00989			318,404,232,968,000.00	524,238,958,400	1,004,772,751,20
<b>Total R209 SPOT</b>									<b>18,404,232,968,000.00</b>	<b>524,238,958,400</b>	<b>1,004,772,751,20</b>
<b>Total For R209</b>									<b>18,404,232,968,000.00</b>	<b>524,238,958,400</b>	<b>1,004,772,751,20</b>
R210 On 31/03/2028 Spot Bond			3.16000	202.17230	3.26000	200.84373			430,658,904,976,000.00	136,284,463,600	117,428,245,50
<b>Total R210 SPOT</b>									<b>10,658,904,976,000.00</b>	<b>136,284,463,600</b>	<b>117,428,245,50</b>
<b>Total For R210</b>									<b>10,658,904,976,000.00</b>	<b>136,284,463,600</b>	<b>117,428,245,50</b>
R212 On 31/01/2022 Spot Bond			1.10000	170.04431	1.00000	170.18479			101,749,251,010,000.00	92,499,319,100	122,739,986,40
<b>Total R212 SPOT</b>									<b>11,749,251,010,000.00</b>	<b>92,499,319,100</b>	<b>122,739,986,40</b>
<b>Total For R212</b>									<b>11,749,251,010,000.00</b>	<b>92,499,319,100</b>	<b>122,739,986,40</b>
R213 On 28/02/2031 Spot Bond			9.19000	85.89381	9.30500	85.16170			918,305,613,264,000.00	426,366,225,600	591,649,771,10
<b>Total R213 SPOT</b>									<b>18,305,613,264,000.00</b>	<b>426,366,225,600</b>	<b>591,649,771,10</b>
<b>Total For R213</b>									<b>18,305,613,264,000.00</b>	<b>426,366,225,600</b>	<b>591,649,771,10</b>
R214 On 28/02/2041 Spot Bond			10.72500	65.49979	10.72500	65.44341			819,983,246,505,000.00	635,895,873,800	300,348,345,50
<b>Total R214 SPOT</b>									<b>19,983,246,505,000.00</b>	<b>635,895,873,800</b>	<b>300,348,345,50</b>
<b>Total For R214</b>									<b>19,983,246,505,000.00</b>	<b>635,895,873,800</b>	<b>300,348,345,50</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.28915			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.94326				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	100.78995				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	97.42494				0.00	0	415,455,30
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.01789				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	99.54030				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	100.14375				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	99.37557				0.00	16,300,000,000	4,100,000,00
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>16,300,000,000</b>	<b>4,100,000,00</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>16,300,000,000</b>	<b>4,100,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.89775				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	96.72749				0.00	0	168,000,00
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>168,000,00</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>168,000,00</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.80978				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	100.94578				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	100.99078				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.86885				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	97.46728				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	97.29128				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	100.12597				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	101.15774				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	101.07506				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/03/2021 Spot Bond					0.00000	100.97349				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	100.82859				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>	
RED15: On 31/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,000,000.00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000.00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000.00</b>
RED16: On 07/12/2021 Spot Bond					0.00000	101.50660				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	101.58427				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	101.61614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.89709				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	101.34299				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	101.95969				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	101.08916				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	101.23138				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	100.11100				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.65694				0.00	0	415,455,30
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>415,455,30</b>
RES41 On 30/11/2022 Spot Bond					0.00000	98.55579				0.00	0	249,273,10
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>249,273,10</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>249,273,10</b>
RES49 On 03/08/2023 Spot Bond					0.00000	100.60914				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	100.56044				0.00	300,000,000	100,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW21 On 21/04/2021 Spot Bond			5.48000	104.18724	5.48000	104.14069				0.00	0	1,896,583,30
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,896,583,30</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>1,896,583,30</b>
RW23 On 10/12/2023 Spot Bond			6.75500	108.96880	6.75500	108.90914				0.00	0	59,219,10
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>59,219,10</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>59,219,10</b>
RW28 On 10/12/2028 Spot Bond			11.17500	97.49556	11.17500	97.40822				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.39500	110.26796	5.39500	110.21932				0.00	0	3,281,056,10
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,281,056,10</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>3,281,056,10</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	100.91765				0.00	0	
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			6.17500	105.14663	6.17500	105.09378				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	100.35459				0.00	0	623,182,80
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>623,182,80</b>
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	<b>623,182,80</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.39376				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			4.89500	103.50753	4.89500	103.46653				0.00	0	140,839,60
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,839,60</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>140,839,60</b>
SBS20 On 15/05/2026 Spot Bond			6.79500	116.99945	6.79500	116.93468				0.00	0	3,799,20
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,799,20</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>3,799,20</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.36492				0.00	0	1,164,405,40
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,164,405,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>1,164,405,40</b>
SBS27 On 20/02/2024 Spot Bond			5.85500	111.76737	5.85500	111.71393				0.00	0	604,348,10
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>604,348,10</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>604,348,10</b>
SBS3 On 25/05/2026 Spot Bond			6.89000	107.83362	6.89000	107.77311				0.00	0	15,096,40
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,096,40</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>15,096,40</b>
SBS31 On 12/06/2027 Spot Bond			7.26000	114.66234	7.26000	114.59496				0.00	0	19,015,50
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,015,50</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>19,015,50</b>
SBS34 On 19/09/2024 Spot Bond			5.98500	117.52730	5.98500	117.46988				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			6.18000	110.75074	6.18000	110.69489				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.31500	109.47901	8.31500	109.40513				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			4.53000	105.29502	4.53000	105.25594				0.00	0	1,513,620,30
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,513,620,30</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>1,513,620,30</b>
SBS41 On 12/11/2022 Spot Bond			5.22000	110.63317	5.22000	110.58593				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			6.54500	119.52057	6.54500	119.45680				0.00	0	890,866,60
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>890,866,60</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>890,866,60</b>
SBS43 On 12/11/2027 Spot Bond			7.38500	121.13245	7.38500	121.05967				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.34000	110.17158	5.34000	110.12348				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	101.69779				0.00	55,000,000	1,432,364,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>55,000,000</b>	<b>1,432,364,50</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>55,000,000</b>	<b>1,432,364,50</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.07123				0.00	0	228,500,40
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,500,40</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>228,500,40</b>
SBS50 On 31/01/2022 Spot Bond			4.74000	104.94564	4.74000	104.90491				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			5.70500	5.70500	5.70500	111.52776				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	104.14034				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.82648				0.00	0	2,293,322,20
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,293,322,20</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>2,293,322,20</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	102.00038				0.00	0	1,425,641,80
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,425,641,80</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>1,425,641,80</b>
SBS56 On 12/06/2022 Spot Bond			4.97000	106.81720	4.97000	106.77399				0.00	0	5,614,278,20
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,614,278,20</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>5,614,278,20</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.86658				0.00	0	873,307,70
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>873,307,70</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>873,307,70</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	104.46361				0.00	0	1,268,865,10
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,268,865,10</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>1,268,865,10</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21210				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.99778				0.00	0	1,830,154,70
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,154,70</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>1,830,154,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.99231				0.00	0	6,126,267,50
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,126,267,50</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>6,126,267,50</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.06059				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	99.57118				0.00	0	40,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	101.24537				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.86248				0.00	0	768,245,20
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>768,245,20</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>768,245,20</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.39002				0.00	270,000,000	1,377,186,50
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>270,000,000</b>	<b>1,377,186,50</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>270,000,000</b>	<b>1,377,186,50</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	99.94428				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.12000	313.73554	2.12000	313.68104				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	202.87903				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	104.62731				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.24606				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	104.40685				0.00	0	1,893,982,80
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,893,982,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>1,893,982,80</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	103.80488				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>	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.30787				0.00	0	8,121,581,60
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,121,581,60</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>8,121,581,60</b>
SBT20 On 03/12/2023 Spot Bond					0.00000	100.04720				0.00	0	3,451,268,60
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,451,268,60</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>3,451,268,60</b>
SBT20 On 03/12/2023 Spot Bond			7.20500	110.34265	7.20500	110.27829				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>	
SBT20 On 16/04/2024 Spot Bond					0.00000	100.65608				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 31/01/2025 Spot Bond					0.00000	99.31364				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>	
SBT20 On 25/06/2025 Spot Bond					0.00000	105.76393				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 28/11/2025 Spot Bond					0.00000	100.07104				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	101.15892				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	99.69828				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	100.49170				0.00	84,748,400	42,374,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>84,748,400</b>	<b>42,374,200</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>84,748,400</b>	<b>42,374,200</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.17227				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	100.16543				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.36846				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	100.17140				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	100.17972				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	100.18182				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	100.16697				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	100.18182				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	100.20707				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	100.19967				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	99.46035				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.18777				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	100.94141				0.00	400,000,000	100,000,000
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SNT03 On 12/04/2023 Spot Bond			6.95500	113.83114	6.95500	113.76702				0.00	0	4,050,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.50037				0.00	0	1,962,441,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,962,441,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>1,962,441,000</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	99.95632				0.00	0	1,267,818,500
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,267,818,500</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>1,267,818,500</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.94789				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	100.17584				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.65685				0.00	400,000,000	927,046,500
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>927,046,500</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>400,000,000</b>	<b>927,046,500</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.05715				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	100.05943				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	100.93517				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	101.08051				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SPG005</b>										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	101.06953				0.00	600,000,000	300,000,000
<b>Total SPG006 SPOT</b>										0.00	600,000,000	300,000,000
<b>Total For SPG006</b>										0.00	600,000,000	300,000,000
SPG006 On 18/06/2024 Spot Bond					0.00000	101.31823				0.00	0	
<b>Total SPG007 SPOT</b>										0.00	0	
<b>Total For SPG007</b>										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.73065				0.00	200,000,000	600,000,000
<b>Total SPG008 SPOT</b>										0.00	200,000,000	600,000,000
<b>Total For SPG008</b>										0.00	200,000,000	600,000,000
SPG008 On 15/10/2024 Spot Bond					0.00000	100.70922				0.00	0	
<b>Total SPG009 SPOT</b>										0.00	0	
<b>Total For SPG009</b>										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.02731				0.00	0	
<b>Total SPG010 SPOT</b>										0.00	0	
<b>Total For SPG010</b>										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.96343				0.00	0	
<b>Total SPGC02 SPOT</b>										0.00	0	
<b>Total For SPGC02</b>										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.42423				0.00	300,000,000	100,000,000
<b>Total SSA07 SPOT</b>										0.00	300,000,000	100,000,000
<b>Total For SSA07</b>										0.00	300,000,000	100,000,000
SSN004 On 31/03/2021 Spot Bond			5.77000	102.88706	5.77000	102.83852				0.00	0	
<b>Total SSN004 SPOT</b>										0.00	0	
<b>Total For SSN004</b>										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.77000	102.88706	5.77000	102.83852				0.00	0	
<b>Total SSN005 SPOT</b>										0.00	0	
<b>Total For SSN005</b>										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	141.68750				0.00	0	
<b>Total SSN011 SPOT</b>										0.00	0	
<b>Total For SSN011</b>										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.09000	118.00296	7.09000	117.93522				0.00	0	
<b>Total SSN017 SPOT</b>										0.00	0	
<b>Total For SSN017</b>										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.79500	88.24163	8.79500	88.17905				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	96.66839				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	99.95198				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	100.66892				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			6.50500	111.53050	6.50500	111.47167				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			4.92000	105.22319	4.92000	105.18080				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	98.83538				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	100.41222				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	101.29401				0.00	0	2,500,000.00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
SSN047 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	308.81658				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	100.47170				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	100.34780				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.67278				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	185.99390				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	144.97018				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	102.46298				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	101.82650				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	186.46033				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.95704				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.95792				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 28/02/2022 Spot Bond					0.00000	99.96002				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.11842				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.09050				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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	101.02772				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	100.68454				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	95.85500				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	99.95592				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	101.20577				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	100.32616				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	206.40284				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	99.76418				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.35100				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.33898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN095 On 28/05/2025 Spot Bond					0.00000	99.96071				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond					0.00000	99.95198				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.24414				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 31/01/2030 Spot Bond			9.50500	91.71070	9.50500	91.64015				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	99.96406				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.24697				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 04/06/2021 Spot Bond					0.00000	101.02934				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>	
SSN103 On 31/03/2028 Spot Bond			4.48500	90.05368	4.48500	185.93569				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>	
SSN104 On 07/12/2033 Spot Bond			5.24500	84.51779	5.24500	202.77942				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.29930				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	100.22703				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN108 On 11/05/2021 Spot Bond					0.00000	100.19099				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>	
SSN109 On 11/05/2021 Spot Bond					0.00000	100.19099				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>	
SSN110 On 17/05/2021 Spot Bond					0.00000	100.12320				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			7.68500	108.74604	7.68500	108.67846				0.00	0	4,537,80
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,537,80</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>4,537,80</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.06058				0.00	0	519,319,00
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>519,319,00</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>519,319,00</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	102.91653	8.55000	102.84515				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	99.94561				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	100.05190				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	100.04973				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.44274				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.71419				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.12216				0.00	0	148,321,20
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>148,321,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>148,321,20</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.34085				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.68048				0.00	0	100,000,00
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.64019				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	99.86684				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	100.07902				0.00	0	110,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84218				0.00	390,000,000	390,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>390,000,000</b>	<b>390,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>390,000,000</b>	<b>390,000,00</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.74572				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	101.44959				0.00	0	200,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.29610				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	99.52079				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	100.62829				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	101.12946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.52156				0.00	0	270,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.55016				0.00	0	7,646,754,30
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,646,754,30</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>7,646,754,30</b>
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.06210				0.00	0	207,727,50
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
TH14A On 21/11/2021 Spot Bond			5.50000	105.99184	5.50000	105.94419				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.53630				0.00	0	40,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TH14A On 21/11/2021 Spot Bond			5.66000	105.14782	5.66000	105.09920				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.06870				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	100.20882				0.00	0	41,545,50
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,545,50</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>41,545,50</b>
TH14B On 21/11/2021 Spot Bond					0.00000	100.06415				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	100.43167				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C: On 21/11/2021 Spot Bond					0.00000	100.50164				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	100.07065				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	100.10644				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.01788				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	100.80936				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	100.04805				0.00	0	830,910,40
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,910,40</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>830,910,40</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.60205				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.94884				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.05694				0.00	0	893,228,70
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>893,228,70</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>893,228,70</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.05455				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.06194				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.38980				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47156				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.06705				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55715				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.06444				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.29747				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.49281				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.08755				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	100.05530				0.00	1,400,000,000	700,000,000
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For TH16A1</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	100.05737				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	100.18392	8.49000	100.11491				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	100.05780				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	100.05791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.05519				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.05759				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.12558	5.76000	100.07846				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.05998				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.06389				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.06411				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.06335				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.06856				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.06715				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.08667				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.09587				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09046				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	99.92488				0.00	0	100,000,00
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TL23 On 05/09/2022 Spot Bond					0.00000	99.67160				0.00	4,000,000,000	1,000,000,00
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,00</b>
TL24 On 05/09/2022 Spot Bond			6.24500	103.87309	6.24500	103.82016				0.00	0	207,727,50
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>207,727,50</b>
TL25 On 04/09/2024 Spot Bond			7.40500	106.50506	7.40500	106.44090				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.84437				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	100.86965				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			7.56500	109.25536	7.56500	109.18851				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	101.18118				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	100.95978				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	101.12347				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	100.25223				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.09500	112.31608	7.09500	112.25120			139,052,067,000.00	19,598,600	1,392,116,600
<b>Total TN23 SPOT</b>									<b>139,052,067,000.00</b>	<b>19,598,600</b>	<b>1,392,116,600</b>
<b>Total For TN23</b>									<b>139,052,067,000.00</b>	<b>19,598,600</b>	<b>1,392,116,600</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	24.10557	100.00000	23.94411			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			8.53500	103.78355	8.53500	103.71169			238,966,344,000.00	27,998,400	7,647,239,700
<b>Total TN25 SPOT</b>									<b>238,966,344,000.00</b>	<b>27,998,400</b>	<b>7,647,239,700</b>
<b>Total For TN25</b>									<b>238,966,344,000.00</b>	<b>27,998,400</b>	<b>7,647,239,700</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.12265	100.00000	12.04146			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			8.89500	102.63208	8.89500	102.55809			186,485,454,000.00	20,965,200	10,474,494,500
<b>Total TN27 SPOT</b>									<b>186,485,454,000.00</b>	<b>20,965,200</b>	<b>10,474,494,500</b>
<b>Total For TN27</b>									<b>186,485,454,000.00</b>	<b>20,965,200</b>	<b>10,474,494,500</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.70725	100.00000	11.62884			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			10.47000	104.28138	10.47000	104.19371			0.00	0	1,200,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.64916	8.00000	120.57119			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			12.09000	94.22239	12.09000	94.13128			0.00	0	2,070,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,070,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>2,070,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.19940	10.75000	104.10952			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	98.94214			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			6.21500	107.13919	6.21500	107.08486			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.15361				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	100.21027				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	99.11963				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.34970				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	100.66516				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			6.50500	111.07546	6.50500	111.01688				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	100.63182				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	100.66516				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	103.27523	8.62000	103.20343				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	97.77727				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	101.68741				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP243 On 04/03/2021 Spot Bond					0.00000	99.88683				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP244 On 18/03/2021 Spot Bond					0.00000	99.63215				0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP245 On 08/04/2021 Spot Bond					0.00000	99.27650				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP247 On 22/04/2021 Spot Bond					0.00000	99.13916				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	98.12895				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	97.66669				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	97.75224				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	99.54784				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	99.14202				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	99.05348				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	96.87037				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	95.44497				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	100.40998				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.53039				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	101.40091				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	100.57773				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	100.95288				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	100.86925				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	100.83751				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	100.50079				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	100.42081				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	100.34329				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	100.31161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.18919				0.00	0	
<b>Total TWC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC364</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.11074				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			6.91500	99.98105	6.91500	99.92428				0.00	0	61,164,80
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,164,80</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>61,164,80</b>
UG26 On 09/03/2026 Spot Bond			9.26500	107.82228	9.26500	113.38084				0.00	0	12,066,10
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,066,10</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>12,066,10</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.70250				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	100.51698				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	100.39229				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	99.96091				0.00	32,000,000,000	8,000,000,00
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>32,000,000,000</b>	<b>8,000,000,00</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>32,000,000,000</b>	<b>8,000,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.04249				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	100.15689				0.00	600,000,000	200,000,00
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
<b>Total For VKE15</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	100.16280				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WHL02 On 02/10/2021 Spot Bond					0.00000	101.09121			0.00	0	
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85961			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			4.93000	103.27250	4.93000	103.23116			0.00	0	135,161,00
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>135,161,00</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>135,161,00</b>
WSP5/I On 28/05/2021 Spot Bond			100.00000	84.19978	100.00000	83.64584			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>1.34e+017</b>	<b>106,256,536,400</b>	<b>021,422,927,90</b>
<b>Total for SPOT :</b>									<b>1.34e+017</b>	<b>106,256,536,400</b>	<b>021,422,927,90</b>
<b>Total Futures</b>									<b>1.34e+017</b>	<b>106,256,549,688</b>	<b>021,423,996,40</b>
<b>Total Options</b>									<b>6 749 977.00</b>	<b>2,600</b>	<b>135,40</b>
<b>Grand Total:</b>									<b>1.34e+017</b>	<b>106,256,552,288</b>	<b>021,424,131,80</b>