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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/03/2021

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			11.78932	73.60184	11.79460	73.57483			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.05562	74.40298	12.06421	74.36043			0.00	0	
ES33	On	04/11/2021	Bond Future			12.32414	71.46256	12.33662	71.40267			0.00	0	
ES33	On	03/02/2022	Bond Future			12.61271	72.28466	12.62961	72.20622			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			12.29851	72.00791	12.28824	72.06607			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.55177	72.79226	12.54373	72.83625			0.00	0	
ES42	On	04/11/2021	Bond Future			12.80930	69.35131	12.80407	69.37895			0.00	0	
ES42	On	03/02/2022	Bond Future			13.07668	70.14971	13.07460	70.16032			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			150.51420	150.51420	150.48776	150.48776			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			150.65956	150.65956	150.60167	150.60167			0.00	0	
I2025	On	04/11/2021	Bond Future			152.38552	152.38552	152.29176	152.29176			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			152.61528	152.61528	152.48237	152.48237			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			107.46013	107.46013	107.51647	107.51647			14,507,117.55	135	2,43
I2029	On	05/08/2021	Bond Future			108.65661	108.65661	108.69127	108.69127			0.00	0	
I2029	On	04/11/2021	Bond Future			108.75078	108.75078	108.76055	108.76055			0.00	0	
I2029	On	03/02/2022	Bond Future			110.02638	110.02638	110.00913	110.00913			0.00	0	
<b>Total I2029 Future</b>												<b>14,507,117.55</b>	<b>135</b>	<b>2,43</b>
<b>Total For I2029</b>												<b>14,507,117.55</b>	<b>135</b>	<b>2,43</b>
I2033	On	06/05/2021	Bond Future			102.30407	102.30407	102.38720	102.38720			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.44316	103.44316	103.50592	103.50592			0.00	0	
I2033	On	04/11/2021	Bond Future			103.40318	103.40318	103.44271	103.44271			0.00	0	
I2033	On	03/02/2022	Bond Future			104.61603	104.61603	104.63011	104.63011			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			115.41376	115.41376	115.38727	115.38727			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			114.97694	114.97694	114.92637	114.92637			0.00	0	
I2038	On	04/11/2021	Bond Future			116.29443	116.29443	116.21626	116.21626			0.00	0	
I2038	On	03/02/2022	Bond Future			115.90626	115.90626	115.79827	115.79827			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			103.78609	103.78609	104.02883	104.02883			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.94178	104.94178	105.16558	105.16558			0.00	0	
I2046	On	04/11/2021	Bond Future			104.33639	104.33639	104.53825	104.53825			0.00	0	
I2046	On	03/02/2022	Bond Future			105.56029	105.56029	105.73870	105.73870			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
I2050	On	06/05/2021	Bond Future			106.94416	106.94416	106.52158	106.52158			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			106.20701	106.20701	105.75785	105.75785			0.00	0	
I2050	On	04/11/2021	Bond Future			107.42405	107.42405	106.94491	106.94491			0.00	0	
I2050	On	03/02/2022	Bond Future			106.73628	106.73628	106.22504	106.22504			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			7.40924	118.03529	7.54489	117.37120		6.82	101,864,455.27	863	107,14
R186	On	05/08/2021	Bond Future			7.59590	114.03895	7.74517	113.34399		6.73	0.00	0	
R186	On	04/11/2021	Bond Future			7.78175	115.31915	7.94654	114.58990		6.46	0.00	0	
R186	On	03/02/2022	Bond Future			7.98679	111.36341	8.16934	110.59784		6.75	0.00	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>101,864,455.27</b>	<b>863</b>	<b>107,14</b>
R186	On	06/05/2021	Bond Future	10.76	Put		0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call		14,402.56000	14.40256	15,066,650	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put		0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call		14,484.64000	14.48464	15,148,730	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put		0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call		14,443.61000	14.44361	15,107,700	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put		1,066.05000	1.06605	778,820	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call		1,334.45000	1.33445	1,711,310	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call		681.71000	0.68171	929,490	6.68	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put		1,884.15000	1.88415	1,467,840	6.68	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call		4,549.64000	4.54964	5,111,880	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		583.24000	0.58324	450,520	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		4,585.81000	4.58581	5,149,620	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		575.11000	0.57511	443,960	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		4,513.73000	4.51373	5,074,370	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		591.67000	0.59167	457,350	7.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		2,667.66000	2.66766	3,083,730	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		2,037.67000	2.03767	1,724,490	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		2,692.11000	2.69211	3,110,300	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		2,018.38000	2.01838	1,707,320	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		2,716.68000	2.71668	3,136,980	6.42	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		1,999.22000	1.99922	1,690,270	6.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		4,976.24000	4.97624	4,452,060	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		1,238.27000	1.23827	1,481,390	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		4,944.90000	4.94490	4,422,450	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		1,213.94000	1.21394	1,453,610	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		5,007.68000	5.00768	4,481,780	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		1,226.06000	1.22606	1,467,450	6.37	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>25,17</b>
<b>Total For R186</b>											<b>101,864,455.27</b>	<b>863</b>	<b>132,32</b>
R197	On	06/05/2021	Bond Future			319.39160	319.39160	319.34067	319.34067		0.00	0	2,07
R197	On	05/08/2021	Bond Future			314.94342	314.94342	314.82715	314.82715		0.00	0	
R197	On	04/11/2021	Bond Future			318.55204	318.55204	318.36075	318.36075		0.00	0	
R197	On	03/02/2022	Bond Future			314.18841	314.18841	313.91680	313.91680		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,07</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,07</b>
R202	On	06/05/2021	Bond Future			228.21465	228.21465	227.48059	227.48059		9,585,015.30	42	9,14
R202	On	05/08/2021	Bond Future			226.50406	226.50406	225.71541	225.71541		0.00	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
R202	On	04/11/2021	Bond Future			229.09901	229.09901	228.24860	228.24860			0.00	0	
R202	On	03/02/2022	Bond Future			227.48363	227.48363	226.56692	226.56692			0.00	0	
<b>Total R202 Future</b>												<b>9,585,015.30</b>	<b>42</b>	<b>9,11</b>
<b>Total For R202</b>												<b>9,585,015.30</b>	<b>42</b>	<b>9,11</b>
R2023	On	06/05/2021	Bond Future			5.39946	105.49411	5.42254	105.45387		1.76	21,098,822.00	200	40,64
R2023	On	05/08/2021	Bond Future			5.57645	106.64237	5.61809	106.57986		1.87	0.00	0	
R2023	On	04/11/2021	Bond Future			5.78019	103.93070	5.84938	103.84324		1.77	0.00	0	
R2023	On	03/02/2022	Bond Future			6.07756	105.12587	6.18974	105.01144		1.57	0.00	0	
<b>Total R2023 Future</b>												<b>21,098,822.00</b>	<b>200</b>	<b>40,64</b>
R2023	On	06/05/2021	Bond Future	7.56	Put			0.03000	0.00003	0,020	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,639.74000	3.63974	3,679,970	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.03000	0.00003	0,020	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,673.00000	3.67300	3,713,230	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.03000	0.00003	0,020	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,656.37000	3.65637	3,696,600	2.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			731.61000	0.73161	689,880	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			256.20000	0.25620	276,360	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			750.15000	0.75015	707,800	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			262.00000	0.26200	282,470	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			740.84000	0.74084	698,800	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			267.87000	0.26787	288,650	1.74	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			131.46000	0.13146	147,670	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,315.11000	1.31511	1,243,860	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			126.85000	0.12685	142,610	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,336.18000	1.33618	1,264,480	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			129.14000	0.12914	145,120	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,325.63000	1.32563	1,254,150	1.57	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,314.13000	1.31413	1,224,240	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			165.34000	0.16534	190,130	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,305.89000	1.30589	1,216,250	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			161.10000	0.16110	185,400	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,322.38000	1.32238	1,232,250	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			163.21000	0.16321	187,750	1.41	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>21,098,822.00</b>	<b>200</b>	<b>40,64</b>
R2030	On	06/05/2021	Bond Future			9.29728	94.54916	9.38461	94.06220		11.37	4,160,163.04	44	115,34
R2030	On	05/08/2021	Bond Future			9.51203	91.57318	9.60706	91.06159		11.47	0.00	0	
R2030	On	04/11/2021	Bond Future			9.71639	92.60155	9.81981	92.06291		11.11	0.00	0	
R2030	On	03/02/2022	Bond Future			9.93889	89.66248	10.05184	89.09469		11.46	0.00	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 R2030 Future</b>												<b>4,160,163.04</b>	<b>44</b>	<b>115,34</b>
R2030	On	06/05/2021	Bond Future	8.95	Call			620.68000	0.62068	749,520	10.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,077.41000	3.07741	2,719,290	10.80	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.86	Call			493.39000	0.49339	601,630	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			547.35000	0.54735	664,530	10.77	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,292.13000	3.29213	2,922,350	10.77	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			700.74000	0.70074	841,740	10.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,870.56000	2.87056	2,524,600	10.82	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,218.21000	1.21821	1,425,510	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,970.20000	1.97020	1,690,540	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,477.84000	1.47784	1,712,690	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,670.44000	1.67044	1,418,330	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,885.39000	3.88539	3,487,920	10.71	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			386.38000	0.38638	475,870	10.71	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,907.51000	1.90751	1,633,360	11.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,267.75000	1.26775	1,480,560	11.03	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,234.67000	8.23467	8,708,420	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			44.73000	0.04473	31,520	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Put			3.10000	0.00310	1,920	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,733.01000	11.73301	12,218,790	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.86000	0.00286	1,770	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,825.69000	11.82569	12,311,560	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			2.98000	0.00298	1,840	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			11,779.37000	11.77937	12,265,190	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			989.00000	0.98900	1,169,040	10.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,304.79000	2.30479	1,997,870	10.93	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			422.44000	0.42244	330,730	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,972.91000	3.97291	4,368,160	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			84.70000	0.08470	61,620	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,232.79000	7.23279	7,696,670	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			25.82000	0.02582	34,440	10.70	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,340.28000	8.34028	7,861,940	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,066.94000	2.06694	1,779,050	10.99	0.00	0	70
R2030	On	06/05/2021	Bond Future	8.36	Put			6,040.22000	6.04022	5,584,810	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			111.29000	0.11129	142,840	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,469.42000	3.46942	3,090,700	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			1,146.27000	1.14627	1,345,340	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			550.18000	0.55018	437,000	11.50	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			3,464.05000	3.46405	3,837,830	11.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	9.75	Call		2,995.71000	2.99571	3,281,520	11.47	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Put		11,140.18000	11.14018	10,653,760	10.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,095.81000	1.09581	963,960	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		5,240.43000	5.24043	4,861,660	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		946.12000	0.94612	1,078,940	10.90	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		4,306.34000	4.30634	4,653,040	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,453.40000	1.45340	1,288,510	11.79	0.00	0	47
R2030	On	05/08/2021	Bond Future	12.10	Call		12,273.53000	12.27353	12,769,190	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,233.16000	2.23316	2,007,380	11.47	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,855.08000	4.85508	5,221,560	11.95	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,234.47000	1.23447	1,089,360	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		5,453.98000	5.45398	5,067,740	10.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		874.50000	0.87450	999,850	10.87	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Put		87.09000	0.08709	71,160	12.52	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call		125.23000	0.12523	150,400	10.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		4,748.48000	4.74848	4,388,320	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,134.12000	1.13412	1,285,550	10.97	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,024.04000	3.02404	2,747,770	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,176.51000	2.17651	2,411,830	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		5,312.44000	5.31244	5,693,340	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,083.94000	1.08394	953,250	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,351.10000	5.35110	5,733,150	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,072.19000	1.07219	942,650	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,273.86000	5.27386	5,653,600	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,116.67000	1.11667	1,252,790	10.49	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,728.24000	8.72824	9,178,200	12.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,720.89000	1.72089	1,558,440	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,632.21000	5.63221	6,006,320	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,452.76000	3.45276	3,742,660	11.05	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		9,130.50000	9.13050	8,676,050	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		606.26000	0.60626	690,450	10.49	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,782.07000	6.78207	6,379,550	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,037.95000	3.03795	2,789,210	11.05	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,748.14000	1.74814	1,583,610	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		806.10000	0.80610	717,420	12.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,667.53000	5.66753	6,042,680	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,734.47000	1.73447	1,570,980	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,702.91000	5.70291	6,079,100	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,087.85000	5.08785	4,741,140	10.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,796.78000	1.79678	1,988,710	10.61	0.00	0	1,10

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	04/11/2021	Bond Future	11.26	Call			8,063.30000	8.06330	8,498,940	12.07	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			975.37000	0.97537	872,370	12.07	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,349.85000	2.34985	2,570,360	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,534.25000	5.53425	5,186,970	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,370.35000	2.37035	2,592,110	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,496.75000	4.49675	4,192,900	11.16	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,191.07000	2.19107	2,401,660	10.87	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,502.40000	5.50240	5,156,370	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,795.69000	5.79569	5,438,490	10.87	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,390.63000	2.39063	2,613,620	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,470.36000	5.47036	5,125,560	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,751.71000	9.75171	9,292,850	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			908.54000	0.90854	1,017,470	10.81	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,122.32000	3.12232	3,386,260	11.16	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,34</b>
<b>Total For R2030</b>												<b>4,160,163.04</b>	<b>44</b>	<b>136,65</b>
R2032	On	06/05/2021	Bond Future			10.06263	89.07847	10.11884	88.74248		13.33	336,360,302.72	3,776	136,35
R2032	On	05/08/2021	Bond Future			10.27669	90.04822	10.33847	89.69025		13.11	0.00	0	
R2032	On	04/11/2021	Bond Future			10.49047	86.91338	10.55856	86.53079		13.27	0.00	0	
R2032	On	03/02/2022	Bond Future			10.71718	87.91323	10.79223	87.50467		13.01	0.00	0	
<b>Total R2032 Future</b>												<b>336,360,302.72</b>	<b>3,776</b>	<b>136,35</b>
R2032	On	06/05/2021	Bond Future	12.12	Put			15.30000	0.01530	11,560	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,917.85000	10.91785	11,250,100	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			15.83000	0.01583	11,970	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,819.46000	10.81946	11,151,480	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			10,868.68000	10.86868	11,200,810	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,471.97000	2.47197	2,668,770	13.41	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,225.23000	1.22523	1,086,040	13.41	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			2.99000	0.00299	2,130	14.86	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.57	Call			13,096.84000	13.09684	13,431,970	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			16.37000	0.01637	12,400	14.86	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,632.84000	6.63284	6,906,410	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,046.15000	1.04615	961,750	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,675.08000	6.67508	6,949,350	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,035.65000	1.03565	951,950	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,717.38000	6.71738	6,992,330	14.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,025.26000	1.02526	942,240	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,337.23000	8.33723	8,037,220	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,064.94000	1.06494	1,147,520	12.47	0.00	0	70



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		7,609.86000	7.60986	7,894,680	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		491.50000	0.49150	451,270	14.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,649.53000	7.64953	7,934,940	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,526.47000	1.52647	1,428,700	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,515.49000	1.51549	1,418,310	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,570.45000	7.57045	7,854,670	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,537.75000	1.53775	1,439,380	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,047.08000	6.04708	5,789,150	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,830.88000	1.83088	1,955,540	12.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,936.69000	11.93669	12,279,050	14.42	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		842.80000	0.84280	908,300	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,868.69000	3.86869	4,068,330	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,590.31000	4.59031	4,381,390	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,296.48000	3.29648	3,477,220	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,299.32000	5.29932	5,069,760	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,321.40000	3.32140	3,503,010	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,206.20000	5.20620	4,979,250	12.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,271.33000	3.27133	3,451,200	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,526.22000	7.52622	7,244,670	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		11,942.02000	11.94202	11,598,960	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,708.00000	10.70800	10,378,570	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,065.38000	1.06538	1,144,510	12.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,962.43000	1.96243	2,089,440	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,268.02000	5.26802	5,039,330	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,237.20000	5.23720	5,009,380	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,246.61000	3.24661	3,425,610	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,589.22000	2.58922	2,743,800	12.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,230.39000	6.23039	5,976,410	12.38	0.00	0	9
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,45</b>
<b>Total For R2032</b>											<b>336,360,302.72</b>	<b>3,776</b>	<b>140,8</b>
R2035	On	06/05/2021	Bond Future			10.87187	87.60068	10.86128	87.66773	14.76	262,364,036.60	2,995	101,95
R2035	On	05/08/2021	Bond Future			11.09668	88.55417	11.08859	88.60383	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future			11.32097	85.07244	11.31589	85.10271	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future			11.56219	86.05101	11.56057	86.06036	14.59	0.00	0	
<b>Total R2035 Future</b>											<b>262,364,036.60</b>	<b>2,995</b>	<b>101,95</b>
R2035	On	06/05/2021	Bond Future	10.24	Call		475.63000	0.47563	450,880	13.60	0.00	0	22
R2035	On	06/05/2021	Bond Future	10.24	Put		4,546.26000	4.54626	4,588,560	13.60	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,408.76000	1.40876	1,417,030	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,052.40000	1.05240	1,012,850	14.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		3,057.72000	3.05772	3,085,220	14.14	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,637.94000	5.63794	5,688,220	13.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		736.06000	0.73606	703,700	13.88	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,183.42000	1.18342	1,189,090	14.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,984.31000	2.98431	2,922,930	14.95	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,681.27000	11.68127	11,613,460	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		7,138.60000	7.13860	7,068,970	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,592.21000	2.59221	2,533,430	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,764.13000	1.76413	1,713,360	14.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,778.34000	4.77834	4,710,580	15.64	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Put		572.63000	0.57263	571,920	15.64	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		10,972.66000	10.97266	10,904,590	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		266.66000	0.26666	249,890	13.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,732.05000	3.73205	3,766,740	13.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,821.44000	8.82144	8,752,400	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		96.35000	0.09635	94,410	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,924.17000	8.92417	8,855,180	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		98.98000	0.09898	97,020	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		19.86000	0.01986	19,100	16.59	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,089.87000	2.08987	2,106,150	14.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		872.48000	0.87248	874,700	15.21	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,707.97000	3.70797	3,643,140	15.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		234.81000	0.23481	232,230	16.59	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.36	Call		8,872.80000	8.87280	8,803,790	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		30.64000	0.03064	29,620	16.59	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.35	Put		101.67000	0.10167	99,680	16.59	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,603.44000	49.60344	49,653,100	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,486.86000	49.48686	49,536,520	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,483.81000	2.48381	2,492,510	14.91	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,303.43000	2.30343	2,271,820	14.31	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,293.36000	4.29336	4,311,410	14.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		7,769.21000	7.76921	7,801,530	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,720.15000	49.72015	49,769,810	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		818.90000	0.81890	801,560	13.69	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,186.54000	4.18654	4,145,580	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		465.35000	0.46535	464,250	16.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,433.99000	5.43399	5,406,810	15.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		2,904.46000	2.90446	2,907,550	15.11	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,303.14000	3.30314	3,280,650	14.51	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,726.30000	4.72630	4,734,080	14.51	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,275.29000	8.27529	8,291,070	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,421.88000	1.42188	1,407,390	13.93	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,424.88000	8.42488	8,394,560	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,678.07000	1.67807	1,678,020	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,462.61000	8.46261	8,432,270	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,663.19000	1.66319	1,663,120	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,387.19000	8.38719	8,356,890	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		8,854.71000	8.85471	8,871,490	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,262.29000	1.26229	1,248,800	13.93	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,434.16000	6.43416	6,446,240	14.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,132.65000	2.13265	2,114,460	14.05	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,623.59000	13.62359	13,592,220	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,693.05000	1.69305	1,693,020	16.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,707.03000	3.70703	3,695,720	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,707.41000	5.70741	5,705,450	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,007.36000	1.00736	1,001,250	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,734.22000	3.73422	3,722,890	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,674.86000	5.67486	5,672,880	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,761.19000	3.76119	3,749,820	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,642.16000	5.64216	5,640,140	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,176.89000	4.17689	4,165,150	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,170.02000	5.17002	5,167,630	14.30	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,359.89000	2.35989	2,350,410	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,869.36000	7.86936	7,869,230	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		12,848.25000	12.84825	12,851,490	13.77	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>262,364,036.60</b>	<b>2,995</b>	<b>116,77</b>
R2037	On	06/05/2021	Bond Future			11.09880	83.18874	11.08813	83.25577	15.83	10,149,026.28	122	131,41
R2037	On	05/08/2021	Bond Future			11.32531	79.83883	11.31700	79.88943	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future			11.53960	80.73567	11.53411	80.76816	15.93	0.00	0	
R2037	On	03/02/2022	Bond Future			11.77003	77.41006	11.76781	77.42280	16.46	0.00	0	
<b>Total R2037 Future</b>											<b>10,149,026.28</b>	<b>122</b>	<b>131,41</b>
R2037	On	06/05/2021	Bond Future	12.42	Put		170.97000	0.17097	168,460	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,926.36000	7.92636	7,856,820	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		162.84000	0.16284	160,370	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,025.84000	8.02584	7,956,340	17.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.43	Put		166.87000	0.16687	164,370	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,976.09000	7.97609	7,906,560	17.76	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,343.20000	1.34320	1,345,700	17.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,811.89000	6.81189	6,763,920	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,367.62000	1.36762	1,370,250	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,854.20000	6.85420	6,806,160	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,355.28000	1.35528	1,357,840	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,896.70000	6.89670	6,848,600	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,748.71000	8.74871	8,716,430	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,613.19000	1.61319	1,613,400	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,674.62000	8.67462	8,642,390	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,641.53000	1.64153	1,641,790	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,711.64000	8.71164	8,679,390	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,627.31000	1.62731	1,627,550	17.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,658.55000	5.65855	5,658,170	15.97	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,887.81000	3.88781	3,874,660	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		5,626.18000	5.62618	5,625,770	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,833.57000	3.83357	3,820,480	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,690.79000	5.69079	5,690,440	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,860.79000	3.86079	3,847,670	15.97	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>											<b>10,149,026.28</b>	<b>122</b>	<b>131,41</b>
R2040	On	06/05/2021	Bond Future			11.23142	85.15597	11.20525	85.33083	15.98	178,742,381.03	2,099	79,96
R2040	On	05/08/2021	Bond Future			11.45375	81.57714	11.42916	81.73630	17.15	0.00	0	
R2040	On	04/11/2021	Bond Future			11.66376	82.49365	11.64120	82.63549	16.24	0.00	0	
R2040	On	03/02/2022	Bond Future			11.88946	78.93799	11.86929	79.06090	16.80	0.00	0	
<b>Total R2040 Future</b>											<b>178,742,381.03</b>	<b>2,099</b>	<b>79,96</b>
R2040	On	06/05/2021	Bond Future	10.83	Put		3,536.17000	3.53617	3,640,910	15.26	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		962.46000	0.96246	892,340	15.26	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		1,091.48000	1.09148	1,128,210	16.52	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		214.97000	0.21497	220,670	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,859.41000	7.85941	7,690,250	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		220.17000	0.22017	226,020	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,540.05000	3.54005	3,401,920	16.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,735.96000	12.73596	12,561,280	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,807.37000	7.80737	7,638,360	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		16.20000	0.01620	16,380	18.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		225.48000	0.22548	231,490	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,755.38000	7.75538	7,586,530	18.08	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
R2040	On	05/08/2021	Bond Future	11.05	Call		2,324.13000	2.32413	2,248,790	16.60	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,118.83000	3.11883	3,177,780	17.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,896.20000	3.89620	3,795,990	17.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,917.31000	17.91731	17,759,350	18.84	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,763.32000	7.76332	7,630,170	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,327.50000	1.32750	1,353,510	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,673.37000	7.67337	7,540,710	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		56.44000	0.05644	57,640	18.84	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		1,351.14000	1.35114	1,377,640	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,842.78000	4.84278	4,926,600	16.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		7,718.25000	7.71825	7,585,340	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,339.19000	1.33919	1,365,440	18.80	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,713.49000	1.71349	1,739,160	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,087.84000	9.08784	8,971,470	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,698.52000	1.69852	1,723,990	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,010.15000	9.01015	8,894,170	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,728.58000	1.72858	1,754,440	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,048.97000	9.04897	8,932,800	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,091.91000	4.09191	4,026,520	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,889.13000	5.88913	5,946,650	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,120.69000	4.12069	4,055,030	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,854.70000	5.85470	5,911,950	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,063.23000	4.06323	3,998,100	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,923.74000	5.92374	5,981,520	16.42	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>178,742,381.03</b>	<b>2,099</b>	<b>83,50</b>
R2044	On	06/05/2021	Bond Future			11.28674	81.76612	11.26038	81.94316	16.79	4,905,967.20	60	62,00
R2044	On	05/08/2021	Bond Future			11.50072	78.27553	11.47579	78.43766	18.01	0.00	0	
R2044	On	04/11/2021	Bond Future			11.70257	79.15498	11.67952	79.30054	17.04	0.00	0	
R2044	On	03/02/2022	Bond Future			11.91929	75.68605	11.89844	75.81360	17.63	0.00	0	
<b>Total R2044 Future</b>											<b>4,905,967.20</b>	<b>60</b>	<b>62,00</b>
R2044	On	06/05/2021	Bond Future	10.70	Put		4,485.48000	4.48548	4,612,710	15.15	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		558.07000	0.55807	508,260	15.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,539.17000	2.53917	2,417,420	16.63	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,609.03000	1.60903	1,664,320	16.63	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Put		2,590.37000	2.59037	2,674,650	16.08	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,871.53000	7.87153	7,700,390	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		220.49000	0.22049	226,390	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,771.05000	4.77105	4,616,390	17.51	0.00	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	06/05/2021	Bond Future	11.35	Call		2,348.64000	2.34864	2,231,300	16.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Put		250.37000	0.25037	257,340	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,503.69000	7.50369	7,333,620	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		241.43000	0.24143	248,080	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		802.47000	0.80247	830,300	17.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,498.68000	1.49868	1,405,920	16.08	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Call		4,234.96000	4.23496	4,085,750	17.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,608.77000	7.60877	7,438,380	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		245.88000	0.24588	252,690	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,556.25000	7.55625	7,386,020	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		657.34000	0.65734	679,720	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,749.46000	1.74946	1,809,160	16.56	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,214.40000	1.21440	1,239,250	19.47	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,036.50000	8.03650	7,898,990	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,203.61000	1.20361	1,228,230	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,946.58000	7.94658	7,809,540	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,225.15000	1.22515	1,250,240	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,991.60000	7.99160	7,854,320	19.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,864.61000	8.86461	8,746,240	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,760.09000	1.76009	1,787,280	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,906.56000	8.90656	8,788,010	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,748.56000	1.74856	1,775,570	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,822.88000	8.82288	8,704,700	18.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,771.91000	1.77191	1,799,290	18.35	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,931.01000	5.93101	5,990,700	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,070.47000	4.07047	4,003,150	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,001.11000	6.00111	6,061,340	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,099.09000	4.09909	4,031,490	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,965.83000	5.96583	6,025,780	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,128.08000	4.12808	4,060,220	17.26	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>4,905,967.20</b>	<b>60</b>	<b>80,60</b>
R2048	On	06/05/2021	Bond Future			11.20801	80.93195	11.18143	81.11554	16.96	18,533,416.55	229	137,17
R2048	On	05/08/2021	Bond Future			11.40794	81.81286	11.38271	81.98169	17.39	0.00	0	
R2048	On	04/11/2021	Bond Future			11.60623	78.31853	11.58276	78.47085	17.29	0.00	0	
R2048	On	03/02/2022	Bond Future			11.81841	79.21948	11.79701	79.35391	16.88	0.00	0	
<b>Total R2048 Future</b>											<b>18,533,416.55</b>	<b>229</b>	<b>137,17</b>
R2048	On	06/05/2021	Bond Future	12.34	Put		253.57000	0.25357	260,990	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,606.15000	7.60615	7,429,980	19.29	0.00	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	06/05/2021	Bond Future	12.36	Put		241.92000	0.24192	248,960	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		924.12000	0.92412	853,270	16.08	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Call		7,710.59000	7.71059	7,534,040	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		247.68000	0.24768	254,910	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,658.35000	7.65835	7,481,990	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		7,464.76000	7.46476	7,632,130	14.77	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		122.08000	0.12208	105,860	14.77	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		3,643.78000	3.64378	3,756,520	16.08	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		6,887.96000	6.88796	7,001,900	16.05	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,310.15000	1.31015	1,255,260	16.05	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		8,204.50000	8.20450	8,061,790	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,251.61000	1.25161	1,277,730	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,247.14000	8.24714	8,104,170	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,237.61000	1.23761	1,263,470	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,161.76000	8.16176	8,019,310	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,265.60000	1.26560	1,291,980	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		5,394.91000	5.39491	5,491,010	16.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,035.53000	2.03553	1,962,800	16.57	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		10,832.20000	10.83220	10,974,430	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		488.19000	0.48819	461,590	15.87	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		8,718.64000	8.71864	8,848,240	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		814.85000	0.81485	775,620	15.87	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,712.07000	1.71207	1,739,720	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,209.66000	9.20966	9,084,780	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,697.06000	1.69706	1,724,500	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,131.66000	9.13166	9,007,190	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,727.20000	1.72720	1,755,050	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,170.64000	9.17064	9,045,970	18.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,005.76000	4.00576	3,935,980	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		6,048.32000	6.04832	6,112,970	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,035.48000	4.03548	3,965,400	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,012.12000	6.01212	6,076,470	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,976.44000	3.97644	3,906,950	16.40	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,085.03000	6.08503	6,149,970	16.40	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,60</b>
<b>Total For R2048</b>											<b>18,533,416.55</b>	<b>229</b>	<b>144,77</b>
R209	On	06/05/2021	Bond Future			10.76326	67.55827	10.76761	67.53431	17.85	3,513,030.04	52	27,11
R209	On	05/08/2021	Bond Future			10.96017	68.29379	10.96729	68.25561	17.23	0.00	0	
R209	On	04/11/2021	Bond Future			11.15545	65.91972	11.16584	65.86544	17.52	0.00	0	1,75

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future			11.36030	66.67811	11.37433	66.60674		17.27	0.00	0	
<b>Total R209 Future</b>												<b>3,513,030.04</b>	<b>52</b>	<b>28,97</b>
R209	On	06/05/2021	Bond Future	12.22	Put			124.26000	0.12426	117,510	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,473.07000	7.47307	7,490,280	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			118.32000	0.11832	111,800	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			7,623.97000	7.62397	7,596,910	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			90.02000	0.09002	86,920	16.83	0.00	0	2,1!
R209	On	06/05/2021	Bond Future	10.35	Put			3,193.72000	3.19372	3,162,300	17.13	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			836.92000	0.83692	829,460	17.13	0.00	0	5!
R209	On	06/05/2021	Bond Future	10.60	Call			1,356.03000	1.35603	1,349,500	17.42	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,146.68000	6.14668	6,117,950	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			190.84000	0.19084	186,070	16.83	0.00	0	5,0!
R209	On	06/05/2021	Bond Future	11.00	Call			2,498.74000	2.49874	2,497,030	17.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,237.00000	1.23700	1,211,330	17.85	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put			4,794.19000	4.79419	4,763,870	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			7,516.47000	7.51647	7,533,800	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,796.28000	4.79628	4,804,930	18.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			432.38000	0.43238	417,070	18.82	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put			3,611.56000	3.61156	3,580,230	17.01	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			672.77000	0.67277	665,400	17.01	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call			3,385.68000	3.38568	3,388,310	18.15	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,287.89000	2.28789	2,257,400	17.42	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Call			7,559.89000	7.55989	7,577,330	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			121.26000	0.12126	114,630	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			804.72000	0.80472	783,390	18.15	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call			7,603.31000	7.60331	7,620,860	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			115.45000	0.11545	109,040	19.71	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call			369.54000	0.36954	363,180	16.83	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,561.68000	5.56168	5,581,020	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,308.14000	1.30814	1,289,300	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,598.15000	5.59815	5,617,590	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,295.98000	1.29598	1,277,240	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,525.26000	5.52526	5,544,490	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,320.41000	1.32041	1,301,460	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,791.87000	6.79187	6,824,080	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,839.25000	1.83925	1,817,180	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,055.93000	2.05593	2,032,170	18.55	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call			6,826.47000	6.82647	6,858,770	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,827.32000	1.82732	1,805,340	18.89	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	04/11/2021	Bond Future	12.19	Call			6,861.09000	6.86109	6,893,490	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,815.46000	1.81546	1,793,580	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,097.90000	2.09790	2,110,910	16.77	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,711.46000	5.71146	5,670,190	16.77	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put			10,333.65000	10.33365	10,283,830	16.54	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			737.68000	0.73768	742,140	16.54	0.00	0	3,75
R209	On	04/11/2021	Bond Future	12.00	Call			6,209.43000	6.20943	6,239,950	18.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,409.80000	3.40980	3,436,480	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			5,247.50000	5.24750	5,202,810	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,433.55000	3.43355	3,460,370	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			5,218.37000	5.21837	5,173,820	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,457.38000	3.45738	3,484,330	16.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			5,189.37000	5.18937	5,144,950	16.82	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>59,57</b>
<b>Total For R209</b>												<b>3,513,030.04</b>	<b>52</b>	<b>88,54</b>
R210	On	06/05/2021	Bond Future			199.03822	199.03822	198.99770	198.99770			20,102,860.22	101	1,27
R210	On	05/08/2021	Bond Future			201.25437	201.25437	201.17210	201.17210			0.00	0	
R210	On	04/11/2021	Bond Future			200.81943	200.81943	200.68951	200.68951			0.00	0	
R210	On	03/02/2022	Bond Future			203.17509	203.17509	202.99359	202.99359			0.00	0	
<b>Total R210 Future</b>												<b>20,102,860.22</b>	<b>101</b>	<b>1,21</b>
<b>Total For R210</b>												<b>20,102,860.22</b>	<b>101</b>	<b>1,21</b>
R212	On	06/05/2021	Bond Future			171.32175	171.32175	171.29732	171.29732			0.00	0	2,96
R212	On	05/08/2021	Bond Future			170.89728	170.89728	170.83718	170.83718			0.00	0	
R212	On	04/11/2021	Bond Future			172.85532	172.85532	172.75453	172.75453			0.00	0	
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
R213	On	06/05/2021	Bond Future			9.67533	84.64833	9.74155	84.28236		12.99	0.00	0	9,54
R213	On	05/08/2021	Bond Future			9.87858	85.56974	9.95089	85.18227		12.54	0.00	0	
R213	On	04/11/2021	Bond Future			10.08248	82.99989	10.16156	82.58878		12.69	0.00	0	
R213	On	03/02/2022	Bond Future			10.30288	83.95445	10.38958	83.51800		12.52	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,54</b>
R213	On	06/05/2021	Bond Future	11.89	Put			7.67000	0.00767	5,450	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			10,817.95000	10.81795	11,181,700	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			7.13000	0.00713	5,050	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			10,909.01000	10.90901	11,272,900	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			7.40000	0.00740	5,250	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			10,863.50000	10.86350	11,227,320	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,364.60000	5.36460	5,650,750	13.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.78	Put		1,086.97000	1.08697	985,650	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,167.50000	3.16750	3,385,880	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,165.31000	2.16531	1,996,220	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,598.61000	4.59861	4,329,590	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,249.12000	1.24912	1,367,570	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,634.03000	5.63403	5,926,090	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,008.74000	1.00874	913,330	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,672.75000	5.67275	5,965,640	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		997.96000	0.99796	903,380	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,595.21000	5.59521	5,886,450	13.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,019.46000	1.01946	923,230	13.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,342.05000	6.34205	6,636,710	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,614.94000	1.61494	1,498,490	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,270.34000	6.27034	6,563,570	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,639.16000	1.63916	1,521,280	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,306.28000	6.30628	6,600,230	13.58	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,627.12000	1.62712	1,509,960	13.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,309.37000	3.30937	3,513,960	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,522.92000	4.52292	4,291,060	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,084.41000	2.08441	2,236,060	11.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,281.69000	6.28169	5,996,890	11.87	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,361.16000	10.36116	10,002,680	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,889.49000	2.88949	3,077,420	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,030.40000	5.03040	4,781,880	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,911.97000	2.91197	3,100,830	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,001.01000	5.00101	4,753,420	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,867.10000	2.86710	3,054,100	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,033.83000	1.03383	1,123,080	11.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,259.21000	4.25921	4,036,480	12.35	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,437.87000	2.43787	2,606,230	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,677.96000	5.67796	5,409,870	12.00	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		9,545.19000	9.54519	9,197,990	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,059.93000	5.05993	4,810,480	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		872.45000	0.87245	950,420	11.81	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,555.05000	3.55505	3,768,770	12.35	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>90</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>10,44</b>
R214	On	06/05/2021	Bond Future			11.15129	64.40317	11.12982	64.52211	19.40	0.00	0	14,00
R214	On	05/08/2021	Bond Future			11.34754	65.10420	11.32770	65.21106	18.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021			11.54199	62.55695	11.52418	62.65031		19.06	0.00	0	
R214	On	03/02/2022			11.74940	63.27651	11.73393	63.35530		18.76	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>14,03</b>
R214	On	06/05/2021	12.25	Put			305.87000	0.30587	309,890	21.43	0.00	0	
R214	On	06/05/2021	12.25	Call			6,062.17000	6.06217	5,947,250	21.43	0.00	0	
R214	On	06/05/2021	12.27	Put			293.50000	0.29350	297,290	21.43	0.00	0	
R214	On	06/05/2021	12.27	Call			6,144.75000	6.14475	6,029,600	21.43	0.00	0	
R214	On	06/05/2021	12.26	Put			299.63000	0.29963	303,540	21.43	0.00	0	
R214	On	06/05/2021	12.26	Call			6,103.44000	6.10344	5,988,410	21.43	0.00	0	
R214	On	05/08/2021	12.01	Call			5,141.63000	5.14163	5,057,640	19.40	0.00	0	
R214	On	05/08/2021	12.01	Put			1,629.14000	1.62914	1,652,010	19.40	0.00	0	
R214	On	05/08/2021	12.02	Call			5,176.61000	5.17661	5,092,410	19.42	0.00	0	
R214	On	05/08/2021	12.02	Put			1,615.04000	1.61504	1,637,700	19.42	0.00	0	
R214	On	05/08/2021	12.03	Call			5,211.51000	5.21151	5,127,100	19.44	0.00	0	
R214	On	05/08/2021	12.03	Put			1,600.92000	1.60092	1,623,370	19.44	0.00	0	
R214	On	05/08/2021	12.03	Call			5,211.51000	5.21151	5,127,100	19.44	0.00	0	
R214	On	05/08/2021	12.03	Put			1,600.92000	1.60092	1,623,370	19.44	0.00	0	
R214	On	04/11/2021	12.48	Put			1,968.80000	1.96880	1,988,280	20.15	0.00	0	
R214	On	04/11/2021	12.46	Call			6,606.86000	6.60686	6,533,250	20.12	0.00	0	
R214	On	04/11/2021	12.46	Put			1,994.18000	1.99418	2,013,930	20.12	0.00	0	
R214	On	04/11/2021	12.47	Call			6,640.35000	6.64035	6,566,610	20.13	0.00	0	
R214	On	04/11/2021	12.47	Put			1,981.44000	1.98144	2,001,060	20.13	0.00	0	
R214	On	04/11/2021	12.48	Call			6,673.87000	6.67387	6,599,990	20.15	0.00	0	
R214	On	03/02/2022	11.41	Call			3,583.39000	3.58339	3,539,620	18.13	0.00	0	
R214	On	03/02/2022	11.41	Put			5,271.63000	5.27163	5,306,650	18.13	0.00	0	
R214	On	03/02/2022	11.39	Call			3,535.10000	3.53510	3,491,650	18.11	0.00	0	
R214	On	03/02/2022	11.39	Put			5,330.03000	5.33003	5,365,370	18.11	0.00	0	
R214	On	03/02/2022	11.40	Call			3,559.21000	3.55921	3,515,600	18.12	0.00	0	
R214	On	03/02/2022	11.40	Put			5,300.76000	5.30076	5,335,940	18.12	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>14,03</b>
<b>Total for Bond</b>											<b>985,886,593.80</b>	<b>10,718</b>	<b>1,194,67</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>	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A 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 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	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	

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

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

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	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			750.20500	750.20500	748.83100	748.83100			0.00	0	98
GOVI	On	05/08/2021	GOVI			758.27800	758.27800	756.73600	756.73600			0.00	0	
GOVI	On	04/11/2021	GOVI			766.86600	766.86600	765.12700	765.12700			0.00	0	
GOVI	On	03/02/2022	GOVI			775.67600	775.67600	773.72600	773.72600			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			701,610.00000	70.16100	715,350,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			701,410.00000	70.14100	715,150,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call			701,510.00000	70.15100	715,250,000		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			376,060.00000	37.60600	391,480,000		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			375,960.00000	37.59600	391,380,000		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			375,860.00000	37.58600	391,280,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			367,170.00000	36.71700	384,560,000		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			367,070.00000	36.70700	384,460,000		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			367,270.00000	36.72700	384,660,000		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			190,240.00000	19.02400	170,740,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			190,340.00000	19.03400	170,840,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			190,140.00000	19.01400	170,640,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>98</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
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	06/05/2021	Index Future			781.30700	781.30700	776.84600	776.84600			0.00	0	
AL37	On	05/08/2021	Index Future			789.71500	789.71500	785.04700	785.04700			0.00	0	
AL37	On	04/11/2021	Index Future			798.65800	798.65800	793.75100	793.75100			0.00	0	
AL37	On	03/02/2022	Index Future			807.83400	807.83400	802.67200	802.67200			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			867.58400	867.58400	863.67600	863.67600			0.00	0	
AL7T	On	05/08/2021	Index Future			876.92100	876.92100	872.79300	872.79300			0.00	0	
AL7T	On	04/11/2021	Index Future			886.85200	886.85200	882.47100	882.47100			0.00	0	
AL7T	On	03/02/2022	Index Future			897.04100	897.04100	892.38900	892.38900			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			758.95700	758.95700	757.63200	757.63200			0.00	0	28
ALBI	On	05/08/2021	Index Future			767.12500	767.12500	765.63000	765.63000			0.00	0	
ALBI	On	04/11/2021	Index Future			775.81300	775.81300	774.11900	774.11900			0.00	0	
ALBI	On	03/02/2022	Index Future			784.72600	784.72600	782.82000	782.82000			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>28</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>28</b>
IGOV	On	06/05/2021	Index Future			279.65900	279.65900	279.46000	279.46000			44,745,440.00	16	88
IGOV	On	05/08/2021	Index Future			282.73700	282.73700	282.47900	282.47900			0.00	0	
IGOV	On	04/11/2021	Index Future			286.00800	286.00800	285.67900	285.67900			0.00	0	
IGOV	On	03/02/2022	Index Future			289.36100	289.36100	288.95700	288.95700			0.00	0	
<b>Total IGOV Future</b>												<b>44,745,440.00</b>	<b>16</b>	<b>88</b>
<b>Total For IGOV</b>												<b>44,745,440.00</b>	<b>16</b>	<b>88</b>
<b>Total for Index</b>												<b>44,745,440.00</b>	<b>16</b>	<b>1,18</b>
JIBAR	f On	17/03/2021	Jibar Future			3.67500	96.32500	3.66500	96.33500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.75500	96.24500	3.75500	96.24500			0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.77000	96.23000	3.77000	96.23000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.83500	96.16500	3.85500	96.14500			0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.87000	96.13000	3.88000	96.12000			0.00	0	
JIBAR	f On	18/08/2021	Jibar Future			3.97000	96.03000	4.01000	95.99000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			4.00000	96.00000	4.04000	95.96000			0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			4.30500	95.69500	4.36500	95.63500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.51000	95.49000	4.55000	95.45000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.76000	95.24000	4.82000	95.18000			0.00	0	41
JIBAR	f On	21/09/2022	Jibar Future			4.95500	95.04500	5.01500	94.98500			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			5.22500	94.77500	5.29500	94.70500			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.79000	90.79000	90.80000	90.80000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total for Derivatives :</b>										<b>1,030,632,033.80</b>	<b>10,734</b>	<b>1,227,37</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.84638				0.00	0	
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b></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></b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b></b>
AA07 On 15/04/2021 Spot Bond			6.09000	104.27525	6.09000	104.25793				0.00	0	
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABCPI3 On 07/12/2023 Spot Bond			3.70000	302.20949	3.70000	302.16243				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01223				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABF003 On 18/07/2024 Spot Bond					0.00000	101.80343				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABF004 On 30/06/2026 Spot Bond			9.65000	102.06647	9.65000	102.04005				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABF007 On 01/12/2030 Spot Bond					0.00000	100.27267				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	<b></b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.01435				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b></b>

Contract Details	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 ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.93018				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>	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.46069				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.48112				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	101.04206				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.42787				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.45855				0.00	0	1,918,000,00
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,918,000,00</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>1,918,000,00</b>
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.96188				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.56121				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	100.46179				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.95966				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.05562				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.01032				0.00	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 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	100.40949				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.92301				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.91655				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.87559				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	101.03297				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.38354				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.39190				0.00	0	2,000,000,00
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.69224				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	100.41227				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	100.15072				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.75106				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.99030				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	100.83282				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	100.85686				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.87408				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.92161				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	100.27116				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	100.28455				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	100.27286				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	100.56261				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	100.17866				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			4.24000	4.24000	4.24000	147.80008			1,153,280,000,000.00		272,000,000	
<b>Total ABKI03 SPOT</b>									<b>1,153,280,000,000.00</b>		<b>272,000,000</b>	
<b>Total For ABKI03</b>									<b>1,153,280,000,000.00</b>		<b>272,000,000</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	82.00309	100.00000	81.81609			0.00		0	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	137.58972			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	17.77056	100.00000	17.73048			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	101.88571			0.00	4,092,300	3,004,092,300
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>4,092,300</b>	<b>3,004,092,300</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>4,092,300</b>	<b>3,004,092,300</b>
ABN05 On 18/04/2021 Spot Bond			2.99000	217.87904	2.99000	217.84923			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			2.62000	2.62000	2.62000	147.94423		94,320,000,000.00		36,000,000	9,000,000
<b>Total ABN61 SPOT</b>								<b>94,320,000,000.00</b>		<b>36,000,000</b>	<b>9,000,000</b>
<b>Total For ABN61</b>								<b>94,320,000,000.00</b>		<b>36,000,000</b>	<b>9,000,000</b>
ABN62 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	191.32201			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			4.68000	4.68000	4.68000	215.16699			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			6.92000	6.92000	6.92000	101.86417			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			7.40000	7.40000	7.40000	116.81465			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			5.58000	5.58000	5.58000	103.16996			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			5.11000	104.40804	5.11000	104.39347		4,292,400,000,000.00		840,000,000	420,000,000
<b>Total ABS11 SPOT</b>								<b>4,292,400,000,000.00</b>		<b>840,000,000</b>	<b>420,000,000</b>
<b>Total For ABS11</b>								<b>4,292,400,000,000.00</b>		<b>840,000,000</b>	<b>420,000,000</b>
ABS13 On 14/05/2022 Spot Bond			5.42000	108.02817	5.42000	108.01221			0.00	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 ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.45000	110.14709	5.45000	110.13072			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			6.96500	117.07576	6.96500	117.05362			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			8.17500	116.16272	8.17500	116.13702		24,525,000,000,000.00	3,000,000,000	1,500,000,00	
<b>Total ABS17 SPOT</b>								<b>24,525,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>	
<b>Total For ABS17</b>								<b>24,525,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>	
ABS18 On 26/09/2023 Spot Bond			5.89000	108.93680	5.89000	108.91933			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			7.51000	105.89550	7.51000	105.87429		300,400,000,000.00	40,000,000	20,000,00	
<b>Total ABS7 SPOT</b>								<b>300,400,000,000.00</b>	<b>40,000,000</b>	<b>20,000,00</b>	
<b>Total For ABS7</b>								<b>300,400,000,000.00</b>	<b>40,000,000</b>	<b>20,000,00</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.02963	100.00000	10.00755			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	314.65497		777,920,000,000.00	374,000,000	260,500,00	
<b>Total ABS12 SPOT</b>								<b>777,920,000,000.00</b>	<b>374,000,000</b>	<b>260,500,00</b>	
<b>Total For ABS12</b>								<b>777,920,000,000.00</b>	<b>374,000,000</b>	<b>260,500,00</b>	
ABS14 On 31/01/2022 Spot Bond			1.36000	169.92626	1.36000	169.91055		500,480,000,000.00	368,000,000	92,000,00	
<b>Total ABS14 SPOT</b>								<b>500,480,000,000.00</b>	<b>368,000,000</b>	<b>92,000,00</b>	
<b>Total For ABS14</b>								<b>500,480,000,000.00</b>	<b>368,000,000</b>	<b>92,000,00</b>	
ABX01 On 10/07/2024 Spot Bond			10.27500	10.27500	10.27500	103.79272			0.00	0	
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.91813			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	99.92084			0.00	0	
<b>Total ACL098 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	99.92445				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.92407				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.46833				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.92136				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.92136				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	99.91910				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.91910				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.60166				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.60268				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	99.92569				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	99.92620				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.92822				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ACL222</b>									<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.43515			0.00	0	
<b>Total AECI01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>									<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.37102			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	100.59974			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	100.61887			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	100.33438			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	100.90871			0.00	0	
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.49924			0.00	0	
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.87419			0.00	0	34,000,00
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	101.95241			0.00	0	43,000,00
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>43,000,00</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>0</b>	<b>43,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	100.80010			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	104.14189			0.00	0	500,000,00
<b>Total AGT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For AGT04</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.86426			0.00	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 AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.86426				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.00902				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.84016				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.83212				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	100.92062				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.00909				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	101.29833				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.38663				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	100.51520				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.35681				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			6.61000	107.88493	6.61000	107.86555				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.37637				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	100.40242				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	101.01481				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	100.61447				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	100.81765				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	100.37629				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	100.40233				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	100.58411				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	100.35025				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	100.38933				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	100.41536				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	100.63592				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.49000	112.53173	7.49000	112.50900			0.00	0	
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			6.61000	110.28826	6.61000	110.26845			0.00	0	
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.63000	93.94542	11.63000	93.91608			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			6.35000	168.96510	6.35000	168.92681		3,073,400,000,000.00	484,000,000	121,000,00	
<b>Total AIRL01 SPOT</b>								<b>3,073,400,000,000.00</b>	<b>484,000,000</b>	<b>121,000,00</b>	
<b>Total For AIRL01</b>								<b>3,073,400,000,000.00</b>	<b>484,000,000</b>	<b>121,000,00</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.99341			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	100.79114			0.00	0	
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.10401			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	100.71794			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	101.05517			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	100.24834			0.00	0	
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	100.40381			0.00	0	
<b>Total APF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>									<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	101.41540			0.00	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 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	99.90676				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					0.00000	100.39785				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.03000	230.11326	5.03000	230.06921				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			5.04500	207.61127	5.04500	207.57144			4,338,700,000,000.00	860,000,000	215,000,000	
<b>Total ASN037 SPOT</b>									<b>4,338,700,000,000.00</b>	<b>860,000,000</b>	<b>215,000,000</b>	
<b>Total For ASN037</b>									<b>4,338,700,000,000.00</b>	<b>860,000,000</b>	<b>215,000,000</b>	
ASN13 On 31/01/2022 Spot Bond			2.34000	168.50756	2.34000	168.48746			262,080,000,000.00	112,000,000	28,000,000	
<b>Total ASN137 SPOT</b>									<b>262,080,000,000.00</b>	<b>112,000,000</b>	<b>28,000,000</b>	
<b>Total For ASN137</b>									<b>262,080,000,000.00</b>	<b>112,000,000</b>	<b>28,000,000</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	98.57937				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	100.66396				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.68066				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			2.38500	168.44288	2.38500	168.42258				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	55.54971				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	100.26066				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			4.97000	181.07874	4.97000	181.04436				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	100.61657				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	100.42314				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	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.03184				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>	

Contract Details	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 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	99.91219				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	101.26557				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			5.09000	103.26793	5.09000	103.24790				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	99.93256				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	99.93146				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	99.91603				0.00	16,800,000	4,200,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>16,800,000</b>	<b>4,200,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>16,800,000</b>	<b>4,200,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.43078				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.48690				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	100.26425				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.24113				0.00	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 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	99.91247				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	99.92581				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	100.48114				0.00	150,000,000	50,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.38454				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	100.37506				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.01811				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	99.89709				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	99.92649				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	99.90438				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.44500	4.44500	4.44500	101.02654				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.12500	5.12500	5.12500	91.79194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	99.93065				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.92000				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.58968				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.93009				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.20000	101.80283	5.20000	101.78278				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.92511				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.93251				0.00	22,800,000	21,700,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>22,800,000</b>	<b>21,700,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>22,800,000</b>	<b>21,700,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	99.91189				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92847				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92847				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.26411				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.91302				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.92992				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.92709				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.74423				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.01558				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.01558				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.91427				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.92925				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.34405				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.01387				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.92979				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	99.91633				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.18981				0.00	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 ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.97130				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>	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.03668				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>	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.03668				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>	
ASN445 On 22/06/2023 Spot Bond					0.00000	99.93450				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	99.93209				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.90968				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>	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.37847				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.66890				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.82386				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.83191				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.47563				0.00	0	1,550,000,00
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.81051				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	101.17348				0.00	0	2,701,000,00
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,701,000,00</b>
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	<b>2,701,000,00</b>
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.52071				0.00	0	560,000,00
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64941				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	100.76372				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	104.61651				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	100.45524				0.00	0	1,151,000,00
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,151,000,00</b>
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	<b>1,151,000,00</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	100.49342				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	99.92718				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.91238				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.27499				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.99800				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>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.50789				0.00	0	200,000,00
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN486 On 01/09/2025 Spot Bond					0.00000	99.92745				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>	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.20474				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>	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.17971				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>	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.99712				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>	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.11956				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>	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.00973				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>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.00973				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>	
ASN498 On 16/03/2021 Spot Bond					0.00000	0.00000				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>	
ASN499 On 18/03/2021 Spot Bond					0.00000	100.00000				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>	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.95567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN505 On 28/09/2025 Spot Bond					0.00000	99.92951				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.15110	9.00000	102.14521				0.00	0	19,000,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>19,000,00</b>
ASN508 On 21/12/2026 Spot Bond			8.18000	101.95711	8.18000	101.94975				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.99973	8.36000	101.99266				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.99973	8.36000	101.99266				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.97892				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.87369				0.00	0	
<b>Total ASN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.76432				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.16210	9.10000	101.13724				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.40624	11.05000	101.37611				0.00	0	1,320,000,00
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
ASN525 On 31/07/2024 Spot Bond			11.00000	101.40000	11.00000	101.37000				0.00	0	421,000,00
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>421,000,00</b>
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	<b>421,000,00</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
ASN53 On 13/05/2021 Spot Bond					0.00000	100.36667				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	101.33754	10.50000	101.30890				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	101.33754	10.50000	101.30890				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	101.25059				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	100.69212				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	100.32471				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 31/07/2023 Spot Bond			10.60000	101.35004	10.60000	101.32113				0.00	0	200,000,00
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN55 On 31/01/2024 Spot Bond			10.47000	102.64028	10.47000	101.30524				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	101.30071	10.55000	101.27162				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	100.65185				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	100.49369				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	100.49574				0.00	0	
<b>Total ASN562 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN562</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.49574				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	100.44172				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	100.35078				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	100.33863				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	100.38599				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	100.35814				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>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.32495				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>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.29787				0.00	0	
<b>Total ASN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN571</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.31141				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>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.31141				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>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.01591				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.93254				0.00	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 ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.01510				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.16604				0.00	0	
<b>Total ASN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN582</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.16837				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.12106				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.14731				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.10678				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total ASN587 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For ASN587</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			6.01000	103.05832	6.01000	103.04147			0.00	0	0	
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.86986	9.30000	99.84479			0.00	0	0	
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.46209			0.00	0	0	900,000,000
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>900,000,000</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	100.56399			0.00	0	0	
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	100.36196				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	100.43074				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.06294				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.42500	102.00508	6.42500	101.98736				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.85484				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	100.41146				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.41512				0.00	300,000,000	150,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.91151				0.00	0	
<b>Total BAYA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA5</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.72322				0.00	0	
<b>Total BAYA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA6</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 31/03/2021 Spot Bond					0.00000	101.70227				0.00	0	
<b>Total BAYA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA6</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 31/03/2023 Spot Bond			8.81000	8.81000	8.81000	106.74063				0.00	0	
<b>Total BAYA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA6</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.56555				0.00	0	
<b>Total BAYA7 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.77572				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			10.88500	10.88500	10.88500	110.56478				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.46671				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.52604				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.26638				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.26649				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.24914				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.77586				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.77586				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.35033				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.82850				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.77533				0.00	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 BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.82788				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>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.72247				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>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.82771				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>	
BAYB15 On 30/06/2021 Spot Bond					0.00000	102.03884				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>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.09053				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.09053				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>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.09053				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>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.14337				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>	
BAYB16 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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.09119				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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.44347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2( On 30/06/2023 Spot Bond					0.00000	102.19644				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	100.55363				0.00	0	
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.83000	7.83000	7.83000	104.91178				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.65324				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	100.65852				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	101.03595				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.15754				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			7.61000	106.19361	7.61000	106.17206				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	100.29618				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	101.17890				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			7.51000	105.19769	7.51000	105.17626				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	101.63140				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.61000	102.99753	6.61000	102.97938				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	102.47932				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	102.20004				0.00	0	
<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	100.43388				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	100.73000				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.13452				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	104.96513				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.19463				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	101.72531				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	100.50481				0.00	122,000,000	61,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>122,000,000</b>	<b>61,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>122,000,000</b>	<b>61,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.70509				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.35000	111.10595	6.35000	111.08677				0.00	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 BID11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.04572			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	100.27551			0.00	0	200,000,00
<b>Total BID13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BID13</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.30224			0.00	0	
<b>Total BID14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>									<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.74013			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	100.84829			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	101.13929			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	99.53800			0.00	0	
<b>Total BNPP04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>									<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.63600			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	63.83700			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	100.43364			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	99.93651			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.73860				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	100.10543				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	100.38107				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.54291				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.04628				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	100.90435				0.00	300,000,000	150,000,000
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.60310				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	100.64991				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	100.86795				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	100.93539				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	100.57615				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BPPF28</b>									<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.60306			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	100.62647			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	99.84231			0.00	0	
<b>Total BWZ21B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>									<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.59352			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			5.21000	104.83671	5.21000	104.82185			0.00	0	19,000,00
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,000,00</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>19,000,00</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.46405			0.00	0	
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.44555			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			7.32500	113.70269	7.32500	113.68022			0.00	0	
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.57500	114.46555	7.57500	114.44217		15,150,000,000,000.00	2,000,000,000	2,000,000,00	
<b>Total CCT02 SPOT</b>								<b>15,150,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,00</b>	
<b>Total For CCT02</b>								<b>15,150,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,00</b>	
CCT03 On 15/03/2025 Spot Bond			8.20500	110.00176	8.20500	109.97774		0.00	0	0	
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.62500	104.22691	9.62500	103.09152		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.96531				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	100.79598				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.88788				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	100.35538				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	100.38044				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	101.13130				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	101.20179				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	102.08598				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	159.25112	3.14000	159.14953				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			2.31000	2.31000	2.31000	159.20305				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	109.97315	4.77000	112.21300				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				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	99.43344				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			7.38000	108.37161	7.38000	108.34991				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.04593	8.70700	125.27100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.80226				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.85975				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.64059				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			6.20500	99.98300	6.20500	99.96601				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.89642	10.98000	98.86721				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.91127				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/09/2024 Spot Bond			6.50000	117.06033	6.50000	120.68900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.92705				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN386 On 20/09/2022 Spot Bond					0.00000	99.92647				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.50311				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.49890				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 24/05/2021 Spot Bond			6.10500	104.51870	6.10500	104.50141				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN445 On 31/01/2022 Spot Bond			2.31000	168.55072	2.31000	168.53075				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.32000	134.05750	5.32000	134.03069				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.76000	131.93788	5.76000	131.90993				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	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 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	100.47420				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	100.51933				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.65183				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.81000	103.19052	6.81000	103.17175				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.42092				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	99.93919				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.27717				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.50187				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	63.53085	100.00000	63.38869				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.51909				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.58049				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.74096				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			6.30500	105.10328	6.30500	105.08535				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.99776	10.16000	104.97200				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.61000	104.50586	6.61000	104.48710				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.27879				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.91326				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.28498				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.01000	109.66105	7.01000	109.64052				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>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.45173				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>	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.38335				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.09176				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.15470				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.50260				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.60195				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>	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.15782				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>	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.68842				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>	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.00374				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>	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.10571	9.96000	100.07927				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>	
CLN51 On 30/10/2022 Spot Bond			10.01000	103.82821	10.01000	103.80036				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>	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.35980				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>	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.05591	9.60000	102.94484				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>	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.09073				0.00	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 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	100.26024				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	100.48670				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>	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.24471	9.20000	100.22022				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>	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.77400				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>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.30252				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>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.86699				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>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.28765				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>	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.72482				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>	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.09073				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>	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.91983				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>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.96884				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.05500	106.24890	9.05500	106.22290				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.61646				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.80549				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.10552				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	132.13600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.26884				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	101.08141				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.52500	107.09695	8.52500	107.07226				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.57500	104.73032	8.57500	109.72820				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.66500	109.16456	8.66500	109.13899				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.80955				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.51558				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.52820				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.35305				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.22603				0.00	0	4,000,000,00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	122.18100				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.56742				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.37963	10.19000	103.40058				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.52500	109.71151	8.52500	109.68622				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.60524				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>	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.34695				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>	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.54187				0.00	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 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	100.22107				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.53414				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.54736				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.65004				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 12/11/2025 Spot Bond			8.75500	108.07648	8.75500	108.05091				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.55591				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.75675				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.53699				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.01675				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.91168				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.92844				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.20666				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	100.56421				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.25270				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.03479				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.84016				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.24573				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.54525				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.12466				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.01232				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.03410				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.82955				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.74000	138.71049	3.74000	111.84666				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	100.34709				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.19032				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	100.34709				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	102.86068				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	101.13687				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.11337				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	99.99989				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	99.99989				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	99.93000				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	100.97413				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	100.58638				0.00	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 CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.50061				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.22460				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.96082				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.37176				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.56570	9.32000	103.53979				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.76878				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.21602				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.15276				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.35880				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.25262				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	101.15098				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	97.91800				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.57108				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>	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.91508				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>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.24571				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>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.71549				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>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.71288				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>	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.65951				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>	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				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>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.81965				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>	
CLN625 On 25/01/2023 Spot Bond			6.66000	105.32031	6.66000	105.30124				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.48602				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.15446				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			12.29000	60.81653	12.29000	81.43283				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.34535				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			9.22500	101.70138	9.22500	101.67605				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	100.48382				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	100.35064				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	101.32507				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	100.56962				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	102.00714				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	100.35670				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	100.48163				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	100.65014				0.00	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 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	100.48675				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>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.52549				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>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.84502				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>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.35866				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>	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.99986				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>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.75057				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.99986				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.48163				0.00	0	150,000,00
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CLN648 On 31/05/2026 Spot Bond					0.00000	100.25943				0.00	0	580,000,00
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
CLN649 On 19/08/2025 Spot Bond					0.00000	100.48163				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.38633				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.48163				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>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.79200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.90970				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.38350				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.65800				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/06/2023 Spot Bond					0.00000	99.92358				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/12/2023 Spot Bond					0.00000	99.92045				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>	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.13900				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>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				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>	
CLN663 On 20/12/2024 Spot Bond					0.00000	105.62900				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>	
CLN664 On 20/12/2023 Spot Bond					0.00000	129.10700				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.58260				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	101.36628				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.57806				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	105.99261				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	101.80164				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	100.27914				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	100.53280				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.13322				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			4.36533	138.79370	4.36533	112.77428				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.36533	138.79370	4.36533	112.77501				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	100.24846				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	100.54375				0.00	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 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	100.57296				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.42013				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.92640				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.65520				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.55325				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.14055				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.92996				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.92781				0.00	0	940,000,00
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
CLN684 On 12/02/2025 Spot Bond					0.00000	100.54107				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.91558				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	99.91292				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	99.91266				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	99.92438				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.14731				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.92444				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>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.61141				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>	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.08371				0.00	0	2,661,000,00
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,661,000,00</b>
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	<b>2,661,000,00</b>
CLN695 On 07/07/2021 Spot Bond					0.00000	101.28164				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>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.75101				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.23392				0.00	0	431,000,00
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>431,000,00</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>431,000,00</b>
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.66169				0.00	0	100,000,00
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN699 On 21/12/2026 Spot Bond					0.00000	102.74139				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.23517				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.48196				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	87.27089				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.61497				0.00	0	2,661,000,00
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,661,000,00</b>
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	<b>2,661,000,00</b>
CLN703 On 12/02/2025 Spot Bond					0.00000	101.05848				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	84.81946				0.00	0	640,000,00
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.19874				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	100.58755				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	100.10224				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	99.92609				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	81.25701				0.00	0	190,000,00
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.50650				0.00	0	69,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
CLN711 On 11/03/2022 Spot Bond					0.00000	100.09288				0.00	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 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	100.45889				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.92555				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.92555				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.92555				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.27071				0.00	0	361,000,00
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>361,000,00</b>
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	<b>361,000,00</b>
CLN717 On 20/06/2021 Spot Bond					0.00000	99.94061				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.09186				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.24291				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.57319				0.00	0	870,000,00
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>870,000,00</b>
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	<b>870,000,00</b>
CLN721 On 01/06/2026 Spot Bond					0.00000	100.22810				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.30125				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	99.93221				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	99.93221				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.93221				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.93085				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.93085				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.93085				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.86795				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.93658				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>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.59452				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>	
CLN733 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>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.09375				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>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.60219				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN735</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.83000	104.93393	7.83000	104.91178			0.00	0	
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.46835			0.00	0	
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.01000	111.81755	8.01000	111.79343			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			5.78500	99.93664	5.78500	99.92082			0.00	0	
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.67500	109.91043	9.67500	109.88191			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.79000	112.44886	6.79000	112.42824			0.00	0	69,100,000.00
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.44500	107.27314	7.44500	107.25159			0.00	0	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.08500	105.24006	10.08500	105.21162		5,042,500,000.00	500,000,000	500,000,000	200,000.00
<b>Total COT02 SPOT</b>								<b>5,042,500,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	<b>200,000.00</b>
<b>Total For COT02</b>								<b>5,042,500,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	<b>200,000.00</b>
COT03 On 05/06/2028 Spot Bond			10.17500	99.08122	10.17500	99.05420			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			9.81000	9.81000	9.81000	106.64530			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	100.37138			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	99.92438			0.00	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 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	99.93641				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.62288				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	100.20157				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	100.88092				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.11061				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	99.92356				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	99.83100				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.12746				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	99.82042				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	100.35090				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.38286				0.00	0	700,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</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
DSY03 On 21/11/2024 Spot Bond			8.92500	8.92500	8.92500	108.07752			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	100.85768			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.37962			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			6.56000	102.83316	6.56000	102.81498			0.00	0	
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.92500	106.05053	6.92500	106.03058		336,863,855,000.00	48,644,600	72,505,600	
<b>Total DV23 SPOT</b>								<b>336,863,855,000.00</b>	<b>48,644,600</b>	<b>72,505,600</b>	
<b>Total For DV23</b>								<b>336,863,855,000.00</b>	<b>48,644,600</b>	<b>72,505,600</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.05060	100.00000	28.98560			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.05060	100.00000	28.98560			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			6.48000	109.18222	6.48000	109.16299			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.76093	9.69000	100.73459			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.76093	9.69000	100.73459			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			11.62000	93.05653	11.62000	93.02749			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	100.79248	10.10000	100.76504			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.79248	10.10000	100.76504			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	100.25360			0.00	29,240,000,000	14,620,000,000
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>29,240,000,000</b>	<b>14,620,000,000</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>29,240,000,000</b>	<b>14,620,000,000</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
DVF22 On 28/03/2022 Spot Bond					0.00000	99.57297				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.28289				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.95416				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.04607				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	98.65045				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	96.96232				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	99.51749				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.21807				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2I On 31/05/2024 Spot Bond					0.00000	97.64016				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2I On 31/05/2026 Spot Bond					0.00000	100.68407				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2I On 31/01/2023 Spot Bond					0.00000	100.61256				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>	
DVFB2I On 31/01/2025 Spot Bond					0.00000	95.63638				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVFB28</b>									<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.64798			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	100.40568			0.00	0	
<b>Total DVFB30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>									<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.42512			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			4.55000	104.98326	4.55000	104.97039			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			6.01500	103.65645	6.01500	103.63976			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			6.92000	108.18332	6.92000	108.16333			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			5.29000	102.95381	5.29000	102.93354			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			5.09000	91.68124	5.09000	91.66346			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	132.06644	2.25000	132.05101			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			4.24000	139.20459	4.24000	139.18081		6,309,120,000,000.00	1,488,000,000	372,000,000	
<b>Total EL28 SPOT</b>								<b>6,309,120,000,000.00</b>	<b>1,488,000,000</b>	<b>372,000,000</b>	
<b>Total For EL28</b>								<b>6,309,120,000,000.00</b>	<b>1,488,000,000</b>	<b>372,000,000</b>	
EL29 On 19/11/2029 Spot Bond			4.25300	124.95065	4.25300	124.92924		4,712,324,000,000.00	1,108,000,000	277,000,000	
<b>Total EL29 SPOT</b>								<b>4,712,324,000,000.00</b>	<b>1,108,000,000</b>	<b>277,000,000</b>	
<b>Total For EL29</b>								<b>4,712,324,000,000.00</b>	<b>1,108,000,000</b>	<b>277,000,000</b>	
EL30 On 29/07/2030 Spot Bond			4.29500	120.87140	4.29500	120.85057		8,882,060,000,000.00	2,068,000,000	517,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total EL30 SPOT</b>									<b>8,882,060,000,000.00</b>	<b>2,068,000,000</b>	<b>517,000,000</b>
<b>Total For EL30</b>									<b>8,882,060,000,000.00</b>	<b>2,068,000,000</b>	<b>517,000,000</b>
EL31 On 02/06/2031 Spot Bond			4.93000	106.38603	4.93000	106.36593			4,101,760,000,000.00	832,000,000	208,000,000
<b>Total EL31 SPOT</b>									<b>4,101,760,000,000.00</b>	<b>832,000,000</b>	<b>208,000,000</b>
<b>Total For EL31</b>									<b>4,101,760,000,000.00</b>	<b>832,000,000</b>	<b>208,000,000</b>
EL36 On 31/01/2036 Spot Bond			5.06000	93.71967	5.06000	93.70157			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	132.06644	2.25000	132.05101			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	147.75619			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	145.39687			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	112.04369			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	111.09559			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	111.43643			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	109.75519				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.94263				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.33914				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	99.50480				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>	
EMM03 On 04/05/2024 Spot Bond			9.24500	105.87000	9.24500	105.84358				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			11.22000	11.22000	11.22000	97.28702				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			11.57000	11.57000	11.57000	101.71579				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			9.32500	105.58668	9.32500	104.15379				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.32500	9.32500	9.32500	105.09377				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			11.74000	11.74000	11.74000	79.29472				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			10.75500	10.75500	10.75500	102.30489				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			11.74000	11.74000	11.74000	96.97332				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.31439				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.21578				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.13783				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.14189				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01460				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.08503				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.55433				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.25177				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>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.53483				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.08012				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.21349				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.21953				0.00	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 EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.86411				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.12304				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.68619				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>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.43493				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.41519				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>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.46644				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>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.41913				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>	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.43883				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>	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.40892				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>	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.39943				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>	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.45852				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>	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			6.31000	107.80884	6.31000	107.79035				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.43891	10.00000	101.41158				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			8.43500	101.25577	8.43500	101.23279			43,629,075,910,000.00	5,172,386,000	2,756,174,000	
<b>Total ES26 SPOT</b>									<b>13,629,075,910,000.00</b>	<b>5,172,386,000</b>	<b>2,756,174,000</b>	
<b>Total For ES26</b>									<b>13,629,075,910,000.00</b>	<b>5,172,386,000</b>	<b>2,756,174,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.61768	7.85000	103.59576				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			11.64000	73.16967	11.64000	73.14718			52,624,060,536,000.00	4,520,967,400	2,637,682,600	
<b>Total ES33 SPOT</b>									<b>12,624,060,536,000.00</b>	<b>4,520,967,400</b>	<b>2,637,682,600</b>	
<b>Total For ES33</b>									<b>12,624,060,536,000.00</b>	<b>4,520,967,400</b>	<b>2,637,682,600</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.08006	7.50000	100.06004				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			12.13500	75.90440	12.13500	75.87983			104,496,645,030,000.00	8,611,178,000	11,634,455,800	
<b>Total ES42 SPOT</b>									<b>14,496,645,030,000.00</b>	<b>8,611,178,000</b>	<b>11,634,455,800</b>	
<b>Total For ES42</b>									<b>14,496,645,030,000.00</b>	<b>8,611,178,000</b>	<b>11,634,455,800</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.37160	8.50000	103.34796				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	100.81748				0.00	0	
<b>Total ESFR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.13257				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.06187				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	99.92509				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.81097				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.35712				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	100.45587				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	100.47686				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	100.73110				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	101.27010				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	100.37899				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	100.41907				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			6.34000	6.34000	6.34000	103.63195				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.09356				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	101.51332				0.00	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 FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	
FRB19 On 14/04/2021 Spot Bond			7.28000	105.62476	7.28000	105.60380				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	101.47304				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	102.04615				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	103.81138				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.28535				0.00	0	1,900,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.62657				0.00	0	472,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>472,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>472,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.32155				0.00	0	1,022,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,022,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>1,022,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.29880				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.02500	107.69798	9.02500	107.67187				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.42503				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			1.36500	169.91897	1.36500	169.90324				0.00	0	2,980,000,00
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,980,000,00</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>2,980,000,00</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
FRBI23 On 07/12/2023 Spot Bond			2.54000	2.54000	2.54000	311.04338			1,351,280,000,000.00	532,000,000	
<b>Total FRBI23 SPOT</b>									<b>1,351,280,000,000.00</b>	<b>532,000,000</b>	
<b>Total For FRBI23</b>									<b>1,351,280,000,000.00</b>	<b>532,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	148.13528			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			4.03000	191.95065	4.03000	191.91905			0.00	0	
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	101.42705			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			5.13000	5.13000	5.13000	205.84958			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			5.80500	82.29307	5.80500	82.27559			0.00	0	
<b>Total FRBI46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>									<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.32000	88.43816	5.32000	88.42047			0.00	0	
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.31000	6.31000	6.31000	80.05410			0.00	0	
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.39000	6.39000	6.39000	79.25183			0.00	0	
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	141.04630			0.00	0	
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.74221				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.42000	168.39258	2.42000	168.37213				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			3.28000	167.16433	3.28000	167.14010				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	100.60419				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.01646				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	102.71320				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	100.28441				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	102.60864				0.00	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 FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.76360				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	101.22285				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 21/11/2022 Spot Bond					0.00000	100.36002				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	99.91777				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	109.32816				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	100.72401				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	99.97785				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	107.43928				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	99.92891				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	101.11717				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	100.81195				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 18/04/2021 Spot Bond					0.00000	100.79586				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	100.48632				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	100.49474				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	99.90431				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	102.09588				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	103.14735				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	100.37471				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	100.69990				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	100.28189				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	101.13117				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	99.93049				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	99.91928				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.91101				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.36097				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.01979				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.77401				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.50175				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>	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.91086				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.90881				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.91819				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.05702				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.23918				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.05864				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.29314				0.00	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 FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.55145				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.89878				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>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.34235				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.35235				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.97383				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.13658				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.76657				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.95954				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	99.89380				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.39312				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	99.92710				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.96640				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	100.62651				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	99.90368				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	102.05874				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	100.87468				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	100.82889				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	100.75066				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	100.33697				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	101.36836				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	100.84193				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	101.20431				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.84324				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.82351				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	100.73154				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	100.46558				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	100.66047				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.39168				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					0.00000	100.35420				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	167.45392				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	167.53965				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.98000	2.98000	2.98000	167.56826				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.62000	96.68036	4.62000	96.66306				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.99000	104.62192	4.99000	104.60191				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	101.20365				0.00	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 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	100.33686				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	100.99036				0.00	0	30,000,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.87943				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.15362				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.49056				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.49121				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.55160				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.01381				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	91.69019				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.70049				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.15931				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS104 On 23/01/2024 Spot Bond					0.00000	100.69936				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>	
FRS108 On 31/01/2038 Spot Bond			5.05000	103.80698	5.05000	103.78696				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>	
FRS109 On 07/12/2033 Spot Bond			4.98000	208.93973	4.98000	208.89997				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>	
FRS110 On 31/01/2038 Spot Bond			5.19000	101.93497	5.19000	101.91493				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	208.28552				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.47000	143.41254	3.47000	143.39103				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.05772	3.70500	124.03831				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.99000	104.62192	4.99000	104.60191				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.13000	205.88958	5.13000	205.84958				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.18000	204.88487	5.18000	204.84484				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.00000	117.00748	3.00000	145.88830				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.21000	204.28495	5.21000	204.24485				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.19000	101.93497	5.19000	101.91493				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			4.78000	183.21778	4.78000	183.18394				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			5.94000	92.57398	5.94000	92.55391				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			4.67000	184.46949	4.67000	184.43596				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			4.73000	183.78553	4.73000	183.75183				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			5.72000	194.40632	5.72000	194.36551				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			5.89000	93.16465	5.89000	93.14458				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			5.19000	5.19000	5.19000	101.91493				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			5.17000	102.19989	5.17000	102.17985				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			4.54000	185.96153	4.54000	185.92838				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.49000	198.78746	5.49000	198.74694				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.67000	184.46949	4.67000	184.43596				0.00	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 FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.67000	184.46949	4.67000	184.43596				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.96000	181.19059	4.96000	181.15625				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.77000	141.84535	3.77000	141.82291				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			2.12000	168.82441	2.12000	168.80530				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.02000	180.52063	5.02000	180.48612				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.06000	180.07556	5.06000	180.04095				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.74000	142.00117	3.74000	141.97882				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.53500	186.01918	4.53500	185.98604				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	179.92985				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.03799				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.36686				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.86084				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	100.94935				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	99.99991				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	101.32785				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	151.27979				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	169.10173				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	154.71999				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	163.06648				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	132.62569				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	43.80247				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.55849				0.00	0	30,000,000,00
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
FRS197 On 05/08/2025 Spot Bond					0.00000	100.64214				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>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.53290				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.30835				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.97204				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.41290				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>	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.81366				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 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>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.93789				0.00	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 FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.01642				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.92710				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.27227				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.50798				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.61699				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>	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.32894				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 23/10/2025 Spot Bond					0.00000	105.60919				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.28775				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.26744				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.22077				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 29/12/2025 Spot Bond					0.00000	101.13210				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 20/12/2021 Spot Bond					0.00000	99.95413				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	101.45107				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	100.45334				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	100.35615				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>	
FRS252 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>	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.29291				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>	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.21983				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS256 On 12/03/2024 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 FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	26,039,205,50
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,039,205,50</b>
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	<b>26,039,205,50</b>
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	312.60727				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			2.08000	314.69017	2.08000	314.65497			2,837,120,000,000.00		1,364,000,000	341,000,00
<b>Total FRS37 SPOT</b>									<b>2,837,120,000,000.00</b>		<b>1,364,000,000</b>	<b>341,000,00</b>
<b>Total For FRS37</b>									<b>2,837,120,000,000.00</b>		<b>1,364,000,000</b>	<b>341,000,00</b>
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	314.65497				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			1.36000	169.92626	1.36000	169.91055				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			1.36000	169.92626	1.36000	169.91055				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	100.63483				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			4.89000	97.44122	4.89000	97.42285				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			4.50000	69.97125	4.50000	104.59051				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			2.89000	2.89000	2.89000	146.48002				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			3.17000	3.17000	3.17000	144.97927				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	306.40979				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			5.39000	5.39000	5.39000	104.69035				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.27500	117.57512	6.27500	117.55516				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			6.85500	112.12942	6.85500	112.10854				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			7.35500	114.01668	7.35500	113.99405			257,107,999,500.00		34,956,900	36,793,100
<b>Total FRX26 SPOT</b>									<b>257,107,999,500.00</b>		<b>34,956,900</b>	<b>36,793,100</b>
<b>Total For FRX26</b>									<b>257,107,999,500.00</b>		<b>34,956,900</b>	<b>36,793,100</b>
FRX27 On 07/03/2027 Spot Bond			7.46500	113.25830	7.46500	113.23575				0.00	0	120,000,000
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FRX28 On 26/07/2028 Spot Bond			7.83500	114.02828	7.83500	114.00408				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.73500	107.42271	8.73500	107.39734				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.31000	101.88303	9.31000	101.85742				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			8.85000	116.51789	8.85000	116.49017				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.18500	77.01305	11.18500	76.99003				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.88575				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.14672				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	100.33631				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	100.30170				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	100.31997				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	100.33105				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	100.33431				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	100.32778				0.00	0	500,000,00
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	100.20440				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	100.28520				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	98.47463				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.29885				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.52399				0.00	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 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	102.18935				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			3.99000	108.49556	3.99000	108.47782				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	100.82263				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	100.48793				0.00	0	200,000,00
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.36986				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.98337				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.49000	112.82200	6.49000	112.80221				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.20545				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	101.93645				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			8.97500	106.58058	8.97500	106.55488				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	100.83026				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.92918				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.99428				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	100.44282				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	100.94420				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	98.54431				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	100.10239				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.10667				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.70378				0.00	200,000,000	100,000,000
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.23805				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	98.76835				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.98980				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	98.39154				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.03221				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	101.10872				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	100.65309				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.05933				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	100.50091				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.35194				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.91051				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.91556				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	100.85178				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	101.13755				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	101.21333				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.21747				0.00	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 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	100.98670				0.00	0	
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.22935				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	100.67655				0.00	200,000,000	100,000,000
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	99.25805				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	99.53490				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	99.66620				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	100.28615				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.14982				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.10687				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.18665				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	101.11284				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	101.09182				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			2.68000	309.99417	2.68000	309.95445				2,819,360,000,000.00	1,052,000,000	263,000,000
<b>Total HWAY23 SPOT</b>										<b>2,819,360,000,000.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
<b>Total For HWAY23</b>										<b>2,819,360,000,000.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	313.58733				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			10.25500	101.18758	10.25500	101.15963				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			4.95000	75.98002	4.95000	96.28201				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			11.70000	84.81430	11.70000	84.78766				101,790,000,000,000.00	8,700,000,000	4,350,000,000
<b>Total HWAY34 SPOT</b>										<b>101,790,000,000,000.00</b>	<b>8,700,000,000</b>	<b>4,350,000,000</b>
<b>Total For HWAY34</b>										<b>101,790,000,000,000.00</b>	<b>8,700,000,000</b>	<b>4,350,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.27880	100.00000	10.25579				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			11.76000	83.96363	11.76000	83.93712				118,070,400,000,000.00	10,040,000,000	5,020,000,000
<b>Total HWAY35 SPOT</b>										<b>118,070,400,000,000.00</b>	<b>10,040,000,000</b>	<b>5,020,000,000</b>
<b>Total For HWAY35</b>										<b>118,070,400,000,000.00</b>	<b>10,040,000,000</b>	<b>5,020,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.27781	100.00000	10.25480				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	101.02971				0.00	0	25,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.83855				0.00	0	10,000,000,000
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.24040				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</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 HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.32000	149.60882	2.32000	149.59105			806,043,618,080,000.00	347,432,594,000	302,945,597,00
<b>Total I2025 SPOT</b>									<b>16,043,618,080,000.00</b>	<b>347,432,594,000</b>	<b>302,945,597,00</b>
<b>Total For I2025</b>									<b>16,043,618,080,000.00</b>	<b>347,432,594,000</b>	<b>302,945,597,00</b>
I2029 On 31/03/2029 Spot Bond			3.52000	108.02337	3.52000	108.00706			863,545,408,000,000.00	245,325,400,000	225,217,817,00
<b>Total I2029 SPOT</b>									<b>13,545,408,000,000.00</b>	<b>245,325,400,000</b>	<b>225,217,817,00</b>
<b>Total For I2029</b>									<b>13,545,408,000,000.00</b>	<b>245,325,400,000</b>	<b>225,217,817,00</b>
I2033 On 28/02/2033 Spot Bond			4.12000	101.79395	4.12000	101.77707			146,423,770,000,000.00	35,539,750,000	191,320,400,40
<b>Total I2033 SPOT</b>									<b>16,423,770,000,000.00</b>	<b>35,539,750,000</b>	<b>191,320,400,40</b>
<b>Total For I2033</b>									<b>16,423,770,000,000.00</b>	<b>35,539,750,000</b>	<b>191,320,400,40</b>
I2038 On 31/01/2038 Spot Bond			4.29000	114.71949	4.29000	114.69970			326,267,882,654,000.00	309,153,352,600	368,358,276,30
<b>Total I2038 SPOT</b>									<b>16,267,882,654,000.00</b>	<b>309,153,352,600</b>	<b>368,358,276,30</b>
<b>Total For I2038</b>									<b>16,267,882,654,000.00</b>	<b>309,153,352,600</b>	<b>368,358,276,30</b>
I2046 On 31/03/2046 Spot Bond			4.28500	105.20466	4.28500	105.18662			936,245,184,839,000.00	218,493,625,400	591,632,400,00
<b>Total I2046 SPOT</b>									<b>16,245,184,839,000.00</b>	<b>218,493,625,400</b>	<b>591,632,400,00</b>
<b>Total For I2046</b>									<b>16,245,184,839,000.00</b>	<b>218,493,625,400</b>	<b>591,632,400,00</b>
I2050 On 31/12/2050 Spot Bond			4.30000	106.30092	4.32000	105.88680			828,634,839,660,000.00	425,263,916,200	300,129,702,80
<b>Total I2050 SPOT</b>									<b>18,634,839,660,000.00</b>	<b>425,263,916,200</b>	<b>300,129,702,80</b>
<b>Total For I2050</b>									<b>18,634,839,660,000.00</b>	<b>425,263,916,200</b>	<b>300,129,702,80</b>
IBL101 On 24/05/2022 Spot Bond			6.32500	6.32500	6.32500	105.93436			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.05262			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.80000	309.06547	2.80000	309.02486			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>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.32422			0.00	0	
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.48253			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	100.33919			0.00	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 IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.42106				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.97710				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	100.43569				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	100.92063				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	100.34767				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	100.88327				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	100.50980				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.32683				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.96857				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.35868				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.33595				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.49835				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	100.44630				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	100.32291				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	100.32125				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>	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92923				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	101.13682				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	100.26298				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	100.27437				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	96.46255				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	100.35341				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.70738				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	100.68347				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL156</b>									<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.70631			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	100.51510			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	100.55648			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	100.51465			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			1.44000	1.44000	1.44000	169.79367			0.00	0	
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.97000	109.37573	6.97000	109.35502			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	100.80970			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			1.76000	169.34493	1.76000	169.32741		133,760,000,000.00	76,000,000	19,000,000	
<b>Total IBL67 SPOT</b>								<b>133,760,000,000.00</b>	<b>76,000,000</b>	<b>19,000,000</b>	
<b>Total For IBL67</b>								<b>133,760,000,000.00</b>	<b>76,000,000</b>	<b>19,000,000</b>	
IBL78 On 25/11/2022 Spot Bond			5.40000	110.51551	5.40000	110.49925		0.00	0	0	
<b>Total IBL78 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL78</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.49543			0.00	0	
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			5.21000	104.23751	5.21000	104.22277			0.00	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 IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	89.89086	100.00000	89.68084				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	100.32262				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	100.59339				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.29381				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			8.22500	107.14863	8.22500	107.12478				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.12000	110.68400	10.12000	110.87646				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.18981				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			8.79500	111.91380	8.79500	111.88734				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	100.71305				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.67943				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.46824				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.24605				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.91650				0.00	0	6,000,000.00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.56394				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.07934				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.47297				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.35580				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.83540				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01359				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			7.67500	105.68438	7.67500	105.66251				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			6.06500	103.93348	6.06500	103.91628				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.41181				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	101.64495				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	96.07921				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	101.56036				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	102.87211				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	101.28518				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>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.15072				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.13584				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.01415				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	99.93109				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.92973				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	99.62959				0.00	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 IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.01477				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	100.60859				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.91068				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	100.54941				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	100.55924				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	101.15130				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	99.53362				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	101.09983				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.08661				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	100.43643				0.00	0	
<b>Total IPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC33</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.35524	2.75000	100.34767				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			5.43000	176.01829	5.43000	175.98272			271,500,000,000.00	50,000,000	
<b>Total IV019 SPOT</b>									<b>271,500,000,000.00</b>	<b>50,000,000</b>	
<b>Total For IV019</b>									<b>271,500,000,000.00</b>	<b>50,000,000</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	104.64231			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	102.00551			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	99.89649			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			3.86000	3.86000	3.86000	166.31722			802,880,000,000.00	208,000,000	52,000,000
<b>Total IV039 SPOT</b>									<b>802,880,000,000.00</b>	<b>208,000,000</b>	<b>52,000,000</b>
<b>Total For IV039</b>									<b>802,880,000,000.00</b>	<b>208,000,000</b>	<b>52,000,000</b>
IV040 On 29/09/2021 Spot Bond					0.00000	103.20662			0.00	0	
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.34000	101.51295	8.34000	107.46021			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	102.21419			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			8.34500	8.34500	8.34500	106.69097			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	100.96732			0.00	0	
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.36000	168.47880	2.36000	168.45862			0.00	0	
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	101.62010			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	101.32848				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			5.33000	177.10434	5.33000	177.06902				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	101.16959				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			11.51000	100.64435	11.51000	100.61384				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			6.82500	105.77006	6.82500	105.75056				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	101.29215				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	101.32455				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	101.30295				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	100.61983				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			6.47500	103.76216	6.47500	103.74396				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.01840				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	100.53916				0.00	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 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	100.88321				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	100.70735				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	100.28029				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	100.16277				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.22159				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	100.72513				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	100.79926				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.93384				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	100.41459				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	100.37817				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.03003				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.77653				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	99.89695				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.01450				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.03628				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	99.93888				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	101.00098				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.19343				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	101.10850				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	101.07390				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.93064				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.93064				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	100.48421				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	100.50986				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	99.91350				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	101.42542				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	99.93748				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	101.77223	7.40000	101.75192				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	100.25234				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	100.26927				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	100.45644				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.01429				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>	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	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 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	99.89190				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			3.95000	3.95000	3.95000	99.81637				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			3.95000	3.95000	3.95000	99.74095				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	99.58013				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			4.05000	4.05000	4.05000	99.50317				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			4.05000	4.05000	4.05000	99.42632				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			4.05000	4.05000	4.05000	99.34960				0.00	0	
<b>Total IVZ041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ041</b>										<b>0.00</b>	<b>0</b>	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				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	99.18667				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	99.10937				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	99.05424				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
<b>Total IVZ046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ046</b>										<b>0.00</b>	<b>0</b>	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.95514				0.00	0	
<b>Total IVZ047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ047</b>										<b>0.00</b>	<b>0</b>	
IVZ048 On 24/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ048</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	99.91046				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	101.35090				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			6.31000	106.32129	6.31000	106.30314				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.57372				0.00	4,000,000,000	3,500,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>3,500,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	99.31785				0.00	300,000,000	150,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.84188				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	97.27227				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.36996				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.92095				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	100.81270				0.00	3,300,000,000	3,300,000,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>3,300,000,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>3,300,000,000</b>
KW01 On 31/10/2027 Spot Bond			8.76500	128.55382	8.76500	128.52336				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	97.95190				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.18899				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			7.29000	106.15334	7.29000	106.13246				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	94.65209				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			9.31000	107.42367	9.31000	107.39682				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.82010				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	94.61301				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.32500	95.37152	12.32500	95.34001				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			10.36000	101.44160	10.36000	101.41346				0.00	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 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	96.22822				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.15442				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	100.58878				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	99.68196				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.30244				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.86904				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.41493				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.00111				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			6.82000	109.51959	6.82000	109.49942				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.34286				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.26283				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.37802			0.00	900,000,000	700,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>700,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>900,000,000</b>	<b>700,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.35681			0.00	0	
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.14814			0.00	0	
<b>Total LGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.81373			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	100.58983			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	100.94306			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	100.43629			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	100.44772			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	99.86381			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	100.35386			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	100.36363			0.00	0	
<b>Total LRFC3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>									<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.41735			0.00	0	
<b>Total MBF059 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 MBF059</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.62304				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.39937				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	101.50248				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.16474				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	100.34421				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	100.37181				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	101.47939				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	100.31594				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	100.84773				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.73668				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	100.67003				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.10063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.07525				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.57582				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.26654				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.86672				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	99.86376				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.70121				0.00	600,000,000	300,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.18843				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			5.70000	99.96878	5.70000	99.98438				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.70500	7.70500	7.70500	114.26379				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.11000	107.33362	6.11000	107.31578		12,831,000,000,000.00		2,100,000,000	1,050,000,000	
<b>Total MMIG05 SPOT</b>								<b>12,831,000,000,000.00</b>		<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For MMIG05</b>								<b>12,831,000,000,000.00</b>		<b>2,100,000,000</b>	<b>1,050,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.48790				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.53291				0.00	400,000,000	200,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	99.88297				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			8.32500	106.82967	8.32500	106.80574				0.00	0	22,000,00
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	100.46196				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			8.57500	97.03689	8.57500	97.01767				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	100.99974				0.00	400,000,000	200,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.87121				0.00	200,000,000	100,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	100.04850				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.12048				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.64291				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.27555				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.51534				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53486				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	99.98415				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.13064				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	98.76244				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.14464				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	99.92692				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	102.72109				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	100.80941				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.27500	101.08323	8.27500	101.06059				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.87464				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	100.54865				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.36852				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	100.36852				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.39455				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	100.39448				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	100.74267				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	100.52636				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	99.92587				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	99.90313				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	103.37145				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.93617				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.91634				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	99.89958				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	99.88421				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			6.33000	105.73478	6.33000	105.71658				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.91000	108.04899	6.91000	108.02871				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			9.20500	106.74869	9.20500	106.72215				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	100.76780				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.80107				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	100.67351				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.91530				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.70349				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			6.21000	100.00000	6.21000	99.98299				0.00	0	
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.00000	9.38000	99.97431				0.00	0	
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.47500	108.74750	6.47500	108.72835				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			5.36000	103.16039	5.36000	103.14546				0.00	0	
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			5.77500	103.47345	5.77500	103.45718				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			6.57500	110.62464	6.57500	110.60486				0.00	0	54,983,750,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,983,750,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>54,983,750,00</b>
NBK17 On 22/04/2026 Spot Bond			7.09500	116.06029	7.09500	116.03806		17,311,800,000,000.00		2,440,000,000	1,220,000,00	
<b>Total NBK17A SPOT</b>								<b>17,311,800,000,000.00</b>		<b>2,440,000,000</b>	<b>1,220,000,00</b>	
<b>Total For NBK17A</b>								<b>17,311,800,000,000.00</b>		<b>2,440,000,000</b>	<b>1,220,000,00</b>	
NBK19 On 01/06/2022 Spot Bond			6.30500	106.64923	6.30500	106.63105				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.08500	117.10005	7.08500	117.07766				0.00	0	10,018,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,018,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>10,018,000,00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	101.17142				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			8.12500	113.87783	8.12500	113.85277				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			5.40000	110.67984	5.40000	110.66356				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			6.81000	118.79899	6.81000	118.77701				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			7.85000	119.38322	7.85000	119.35782		15,700,000,000,000.00		2,000,000,000	1,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK24A SPOT</b>										<b>15,700,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>15,700,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.50572				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>	
NBK25J On 17/02/2023 Spot Bond			5.88500	5.88500	5.88500	109.39391				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	103.58803				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26J On 10/05/2023 Spot Bond			100.00000	29.96188	100.00000	29.89483				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.77980				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>	
NBK27J On 10/05/2026 Spot Bond			8.03500	116.86672	8.03500	116.84130				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28J On 02/08/2023 Spot Bond			5.80500	110.43851	5.80500	110.42105				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29J On 31/07/2026 Spot Bond			7.19500	115.85449	7.19500	115.83188				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30J On 20/02/2024 Spot Bond			6.26000	109.51018	6.26000	109.49153				0.00	0	21,000,000
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,000,000</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>21,000,000</b>
NBK31J On 09/11/2023 Spot Bond			5.93500	111.74507	5.93500	111.72702				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>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.05307				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond					0.00000	100.61681				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>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.23639				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.08981				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.05731				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			10.00000	10.00000	10.00000	70.86296				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.92362				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.74533				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.05493				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.39202				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.47993				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.90308				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.56823				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.95478				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.57245				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.73901				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.87144				0.00	0	36,090,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,090,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>36,090,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.08756				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.35468				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.75469				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.61345				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.71687				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.01842				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.63105				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.75303				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.30055				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92719				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			9.17000	103.80638	9.17000	103.78068				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	99.92786				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.20500	103.27732	9.20500	103.25165				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92719				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	99.92599				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	99.92464				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.67569				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	102.25079				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	100.84012				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	101.12652				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	100.35609				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	102.23880				0.00	400,000,000	200,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.57682				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	101.65334				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	101.55007				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	100.40699				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	100.82032				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.06234				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.66599				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	104.06980				0.00	0	29,000,00

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 NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.48575				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	104.15254				0.00	0	476,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>476,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>476,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	101.21375				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	104.22605				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	102.32817				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>	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.22378				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.65967	13.50000	104.62173				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	101.06239				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	101.20168				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	101.04009				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.44874				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	100.91383				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	100.54189				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	100.02699				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	100.76201				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 25/05/2023 Spot Bond					0.00000	101.40864				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	100.41413				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	100.42760				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			5.18000	5.18000	5.18000	204.84484				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	191.79948				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			3.07500	3.07500	3.07500	145.48644				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			3.82000	3.82000	3.82000	105.68513				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	103.92225				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			3.18000	3.18000	3.18000	144.92600				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			3.57000	3.57000	3.57000	142.86610				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			3.68500	3.68500	3.68500	196.09752				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			3.83000	194.35969	3.83000	194.32875				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			5.15500	102.39914	5.15500	102.37909				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	99.93960				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	101.44970				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.48681				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	98.12708				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	131.11792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.20368				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	101.33042				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	100.35404				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	100.13882				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	100.71017				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	123.74957				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	99.27462				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	100.37497				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.80590				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	140.83140				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	100.56876			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	140.62581			0.00	0	
<b>Total NN048 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>									<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	138.79345			0.00	0	
<b>Total NN049 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>									<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.08863			0.00	0	
<b>Total NN05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>									<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	128.03574			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	98.92368			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	97.07637			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	95.23327			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	98.81305			0.00	0	
<b>Total NN058 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>									<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.09354			0.00	0	
<b>Total NN06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>									<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
<b>Total NN075 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For NN075</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
NNF012 On 12/06/2025 Spot Bond					0.00000	96.44474			0.00	0	
<b>Total NNF012 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
<b>Total For NNF012</b>									<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.09000			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	107.39000			0.00	0	
<b>Total NNF014 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>									<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	110.94000			0.00	0	
<b>Total NNF015 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>									<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.63000			0.00	0	
<b>Total NNF016 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>									<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.49954			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	100.68504			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	100.68471			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	109.48019			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	100.65638			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	100.37799			0.00	0	
<b>Total NNF021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>									<b>0.00</b>	<b>0</b>	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.10521			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	100.80360			0.00	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 NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.48665				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF024 On 17/02/2026 Spot Bond					0.00000	89.41248				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>	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.35974				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>	
NNF026 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF027</b>										<b>0.00</b>	<b>0</b>	
NNF027 On 01/08/2022 Spot Bond					0.00000	109.48019				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.16295				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 12/09/2024 Spot Bond					0.00000	106.01158				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	100.24951				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	84.74640				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	100.36464				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	100.36537				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.34244				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	100.26895				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.09138				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	100.39143				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	100.37506				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	100.29807				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	113.17897				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	100.30776				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			6.98000	112.60876	6.98000	112.58742				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.93000	196.31797	2.93000	196.29148		1,441,560,000,000.00		492,000,000	123,000,000	
<b>Total NRA023 SPOT</b>								<b>1,441,560,000,000.00</b>		<b>492,000,000</b>	<b>123,000,000</b>	
<b>Total For NRA023</b>								<b>1,441,560,000,000.00</b>		<b>492,000,000</b>	<b>123,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			9.44500	118.74126	9.44500	118.71116				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.78730	100.00000	15.75217				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.30902				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.49120				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	101.14219				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	100.43795				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.76654				0.00	0	1,000,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.08037				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.08143				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	100.13444				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.11885				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	101.85343				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NTCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>									<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.00075			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			6.15000	103.98525	6.15000	103.96786			0.00	0	
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.38500	112.17203	7.38500	112.14956		22,598,100,000,000.00	3,060,000,000	1,530,000,00	
<b>Total OML07 SPOT</b>								<b>22,598,100,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>	
<b>Total For OML07</b>								<b>22,598,100,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>	
OML09 On 14/09/2022 Spot Bond			6.34000	106.51851	6.34000	106.50044			0.00	0	
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			7.71000	113.73901	7.71000	113.71563		14,032,200,000,000.00	1,820,000,000	910,000,00	
<b>Total OML10 SPOT</b>								<b>14,032,200,000,000.00</b>	<b>1,820,000,000</b>	<b>910,000,00</b>	
<b>Total For OML10</b>								<b>14,032,200,000,000.00</b>	<b>1,820,000,000</b>	<b>910,000,00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	98.73677			0.00	0	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.84096			0.00	0	600,000,00
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For OML12</b>									<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.12257			0.00	0	
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.11648			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	100.30347			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	100.99969			0.00	200,000,000	100,000,00
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PMM54 On 07/05/2021 Spot Bond					0.00000	100.55440				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.29261				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	100.36360				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	100.40915				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	100.41565				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	100.42216				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			7.30000	117.34221	7.42500	116.68898				855,135,798,480,000.00	2,856,867,917,600	1,248,015,209,500
<b>Total R186 SPOT</b>										<b>5,135,798,480,000.00</b>	<b>856,867,917,600</b>	<b>248,015,209,500</b>
<b>Total For R186</b>										<b>5,135,798,480,000.00</b>	<b>856,867,917,600</b>	<b>248,015,209,500</b>
R197 On 07/12/2023 Spot Bond			1.73000	317.47042	1.73000	317.43791				57,141,927,680,000.00	33,030,016,000	177,529,030,800
<b>Total R197 SPOT</b>										<b>57,141,927,680,000.00</b>	<b>33,030,016,000</b>	<b>177,529,030,800</b>
<b>Total For R197</b>										<b>57,141,927,680,000.00</b>	<b>33,030,016,000</b>	<b>177,529,030,800</b>
R202 On 07/12/2033 Spot Bond			4.15000	226.84181	4.18000	226.12513				384,009,393,600,000.00	92,532,384,000	212,964,206,300
<b>Total R202 SPOT</b>										<b>384,009,393,600,000.00</b>	<b>92,532,384,000</b>	<b>212,964,206,300</b>
<b>Total For R202</b>										<b>384,009,393,600,000.00</b>	<b>92,532,384,000</b>	<b>212,964,206,300</b>
R2023 On 28/02/2023 Spot Bond			5.30000	104.87467	5.31000	104.84093				821,224,226,520,000.00	909,664,948,400	476,822,100,400
<b>Total R2023 SPOT</b>										<b>1,224,226,520,000.00</b>	<b>909,664,948,400</b>	<b>476,822,100,400</b>
<b>Total For R2023</b>										<b>1,224,226,520,000.00</b>	<b>909,664,948,400</b>	<b>476,822,100,400</b>
R2030 On 31/01/2030 Spot Bond			9.25500	93.53887	9.25500	93.51549				302,413,957,106,000.00	2,409,769,201,200	1,702,892,279,200
<b>Total R2030 SPOT</b>										<b>2,413,957,106,000.00</b>	<b>409,769,201,200</b>	<b>702,892,279,200</b>
<b>Total For R2030</b>										<b>2,413,957,106,000.00</b>	<b>409,769,201,200</b>	<b>702,892,279,200</b>
R2032 On 31/03/2032 Spot Bond			9.99000	92.37063	9.99000	92.34589				943,537,450,056,000.00	1,295,649,394,400	812,638,885,000
<b>Total R2032 SPOT</b>										<b>13,537,450,056,000.00</b>	<b>295,649,394,400</b>	<b>312,638,885,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2032</b>									<b>13,537,450,056,000.00</b>	<b>295,649,394,400</b>	<b>312,638,885,00</b>
R2035 On 28/02/2035 Spot Bond			10.73000	87.18295	10.73000	87.15819			384,598,174,002,000.00	2,458,956,027,400	1,618,485,141,20
<b>Total R2035 SPOT</b>									<b>14,598,174,002,000.00</b>	<b>458,956,027,400</b>	<b>518,485,141,20</b>
<b>Total For R2035</b>									<b>14,598,174,002,000.00</b>	<b>458,956,027,400</b>	<b>518,485,141,20</b>
R2037 On 31/01/2037 Spot Bond			10.95500	82.79623	10.95500	82.77184			646,567,914,882,000.00	1,245,693,100,400	1,544,521,619,30
<b>Total R2037 SPOT</b>									<b>16,567,914,882,000.00</b>	<b>245,693,100,400</b>	<b>544,521,619,30</b>
<b>Total For R2037</b>									<b>16,567,914,882,000.00</b>	<b>245,693,100,400</b>	<b>544,521,619,30</b>
R2040 On 31/01/2040 Spot Bond			11.07500	84.86012	11.07500	84.83487			572,220,958,675,000.00	593,428,529,000	1,520,607,890,20
<b>Total R2040 SPOT</b>									<b>7,220,958,675,000.00</b>	<b>593,428,529,000</b>	<b>520,607,890,20</b>
<b>Total For R2040</b>									<b>7,220,958,675,000.00</b>	<b>593,428,529,000</b>	<b>520,607,890,20</b>
R2044 On 31/01/2044 Spot Bond			11.13500	81.49129	11.13500	81.46690			438,579,111,776,000.00	398,615,097,600	884,712,165,50
<b>Total R2044 SPOT</b>									<b>38,579,111,776,000.00</b>	<b>398,615,097,600</b>	<b>384,712,165,50</b>
<b>Total For R2044</b>									<b>38,579,111,776,000.00</b>	<b>398,615,097,600</b>	<b>384,712,165,50</b>
R2048 On 28/02/2048 Spot Bond			11.06500	80.66768	11.06500	80.64408			238,017,613,293,000.00	3,184,637,832,200	1,689,852,593,10
<b>Total R2048 SPOT</b>									<b>18,017,613,293,000.00</b>	<b>184,637,832,200</b>	<b>589,852,593,10</b>
<b>Total For R2048</b>									<b>18,017,613,293,000.00</b>	<b>184,637,832,200</b>	<b>589,852,593,10</b>
R208 On 31/03/2021 Spot Bond			3.55000	103.25449	3.55000	103.24446			939,400,000,000,000.00	828,000,000,000	713,009,500,00
<b>Total R208 SPOT</b>									<b>19,400,000,000,000.00</b>	<b>828,000,000,000</b>	<b>713,009,500,00</b>
<b>Total For R208</b>									<b>19,400,000,000,000.00</b>	<b>828,000,000,000</b>	<b>713,009,500,00</b>
R209 On 31/03/2036 Spot Bond			10.65000	70.28245	10.65000	70.26242			972,425,201,740,000.00	842,481,239,600	810,044,752,10
<b>Total R209 SPOT</b>									<b>7,242,201,740,000.00</b>	<b>842,481,239,600</b>	<b>310,044,752,10</b>
<b>Total For R209</b>									<b>7,242,201,740,000.00</b>	<b>842,481,239,600</b>	<b>310,044,752,10</b>
R210 On 31/03/2028 Spot Bond			3.33000	200.53581	3.33000	200.50658			413,060,033,160,000.00	124,042,052,000	136,009,026,00
<b>Total R210 SPOT</b>									<b>13,060,033,160,000.00</b>	<b>124,042,052,000</b>	<b>136,009,026,00</b>
<b>Total For R210</b>									<b>13,060,033,160,000.00</b>	<b>124,042,052,000</b>	<b>136,009,026,00</b>
R212 On 31/01/2022 Spot Bond			1.11000	170.29120	1.11000	170.27662			29,796,840,000,000.00	26,844,000,000	57,942,700,00
<b>Total R212 SPOT</b>									<b>19,796,840,000,000.00</b>	<b>26,844,000,000</b>	<b>57,942,700,00</b>
<b>Total For R212</b>									<b>19,796,840,000,000.00</b>	<b>26,844,000,000</b>	<b>57,942,700,00</b>
R213 On 28/02/2031 Spot Bond			9.56000	84.15132	9.62000	83.79247			117,841,285,288,000.00	1,267,556,619,800	595,756,583,90
<b>Total R213 SPOT</b>									<b>17,841,285,288,000.00</b>	<b>267,556,619,800</b>	<b>595,756,583,90</b>
<b>Total For R213</b>									<b>17,841,285,288,000.00</b>	<b>267,556,619,800</b>	<b>595,756,583,90</b>
R214 On 28/02/2041 Spot Bond			11.01500	64.16578	11.01500	64.14708			940,073,774,134,500.00	720,841,922,300	746,004,719,20
<b>Total R214 SPOT</b>									<b>10,073,774,134,500.00</b>	<b>720,841,922,300</b>	<b>746,004,719,20</b>
<b>Total For R214</b>									<b>10,073,774,134,500.00</b>	<b>720,841,922,300</b>	<b>746,004,719,20</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.54919			0.00	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 RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.24114				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	99.74684				0.00	200,000,000	100,000,000
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.05208				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.60498				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	100.41828				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	99.69526				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.22914				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.07469				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.84836				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	99.93314				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	99.92972				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.15603				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	97.83822				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	97.63270				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	100.41360				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.10420				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	101.54694				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	0.00000				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	0.00000				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>	
RED14: On 17/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,600,000,00
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
RED15: On 31/01/2028 Spot Bond					0.00000	100.74979				0.00	1,200,000,000	600,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
RED16: On 07/12/2021 Spot Bond					0.00000	100.24703				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	100.04217				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RED301</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	102.12106				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.30372				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	101.62570				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	102.35996				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	101.64357				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	101.85993				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	100.40899				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	100.94729				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	98.88742				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.93301				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	100.87386				0.00	500,000,000	250,000,000
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.68500	104.44816	5.68500	104.43197				0.00	0	
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.96000	108.80425	6.96000	108.78380				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.49000	96.48509	11.49000	96.45548				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			5.56000	110.36219	5.56000	110.34547				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</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	101.25497				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			6.38000	105.44306	6.38000	105.42475				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	100.63360				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.29060				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			5.10000	103.69902	5.10000	103.68471				0.00	0	
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.10500	115.95708	7.10500	115.93471				0.00	0	20,000,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</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
SBS21 On 15/05/2026 Spot Bond					0.00000	104.62805				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.94000	111.84755	5.94000	111.82947				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.20000	106.82965	7.20000	106.80877				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			7.57000	113.43203	7.57000	113.40888				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.29500	111.78750	6.29500	111.76836				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			6.53000	109.83679	6.53000	109.81730				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			8.74000	107.19322	8.74000	107.16789				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			4.42000	105.60250	4.42000	105.58975				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.21000	110.93341	5.21000	110.91765				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			6.85500	118.56765	6.85500	118.54558				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			7.71000	119.71965	7.71000	119.69463				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			5.35000	110.44159	5.35000	110.42549				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.96807				0.00	4,400,000,000	2,200,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.32827				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.65000	105.26886	4.65000	105.25550				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			5.93000	5.93000	5.93000	111.24970				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	104.39891				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	104.08613				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.98739				0.00	60,000,000	30,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.92500	107.13195	4.92500	107.11763				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85078				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.14387				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.47671				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.25875				0.00	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 SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.26228				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.32879				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	101.10714				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.33243				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	100.87202				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.60666				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.23676				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			2.15000	314.13777	2.15000	314.10201			430,000,000,000.00	200,000,000	50,000,000	
<b>Total SBSI11 SPOT</b>									<b>430,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
<b>Total For SBSI11</b>									<b>430,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	203.84605			0.00	0	0	
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.04919			0.00	0	2,000,000,000	
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.61319			0.00	0	4,746,200,000	
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,746,200,000</b>	
<b>Total For SBT102</b>									<b>0.00</b>	<b>0</b>	<b>4,746,200,000</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
SBT103 On 31/03/2024 Spot Bond					0.00000	104.95095				0.00	0	33,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.16036				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.62337				0.00	0	1,120,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.37105				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.41000	110.21020	7.41000	110.18818				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.98479				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.64833				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>	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.78735				0.00	800,000,000	1,144,800,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,144,800,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,144,800,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	100.41111				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	101.65844				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	100.19416				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>	

Contract Details	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 SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.77892				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.48359				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	100.46424				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	100.64593				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	100.48108				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	100.50463				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	100.51053				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	100.46850				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	100.51053				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	100.58196				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	100.56098				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	99.77110				0.00	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 SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.52735				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	101.19423				0.00	0	
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.11000	113.90619	7.11000	113.88433				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.36186				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.26304				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.26708				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>	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.46469				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.93022				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.33916				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	100.35330				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.88491				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SPG00! On 15/03/2024 Spot Bond					0.00000	100.01431			0.00	0	
<b>Total SPG005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>									<b>0.00</b>	<b>0</b>	
SPG00! On 18/06/2022 Spot Bond					0.00000	100.08450			0.00	0	
<b>Total SPG006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>									<b>0.00</b>	<b>0</b>	
SPG00` On 18/06/2024 Spot Bond					0.00000	100.29323			0.00	0	
<b>Total SPG007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>									<b>0.00</b>	<b>0</b>	
SPG00! On 15/10/2022 Spot Bond					0.00000	100.99915			0.00	0	
<b>Total SPG008 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>									<b>0.00</b>	<b>0</b>	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.99119			0.00	0	
<b>Total SPG009 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>									<b>0.00</b>	<b>0</b>	
SPG01! On 01/12/2023 Spot Bond					0.00000	100.31856			0.00	0	
<b>Total SPG010 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>									<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.22302			0.00	0	
<b>Total SPGC02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>									<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.09816			0.00	400,000,000	200,000,000
<b>Total SSA07 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SSA07</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SSN00 On 31/03/2021 Spot Bond			5.97500	103.17233	5.97500	103.15547			0.00	0	
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	
SSN00! On 31/03/2021 Spot Bond			5.97500	103.17233	5.97500	103.15547			0.00	0	
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	
SSN01` On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	142.00482		2,211,120,000,000.00	592,000,000	148,000,000	
<b>Total SSN011 SPOT</b>								<b>2,211,120,000,000.00</b>	<b>592,000,000</b>	<b>148,000,000</b>	
<b>Total For SSN011</b>								<b>2,211,120,000,000.00</b>	<b>592,000,000</b>	<b>148,000,000</b>	
SSN01 On 21/12/2026 Spot Bond			7.40000	116.83798	7.40000	116.81465		0.00	0		
<b>Total SSN017 SPOT</b>								<b>0.00</b>	<b>0</b>		

Contract Details	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 SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.11000	86.73984	9.11000	86.71885				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.02971				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.28794				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.96476				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.71000	111.38462	6.71000	111.36443				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.99000	104.62192	4.99000	104.60191				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.16626				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.74151				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.58837				0.00	0	2,500,000.00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
SSN05 On 08/12/2023 Spot Bond			2.76000	2.76000	2.76000	309.33433				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.76942				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.64402				0.00	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 SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.92451				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>	
SSN060 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	185.81307				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>	
SSN060 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.24594				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>	
SSN060 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	101.91493				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>	
SSN060 On 31/03/2029 Spot Bond			4.36000	4.36000	4.36000	101.64627				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>	
SSN060 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	186.27475				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>	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.26258				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>	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.25750				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.24497				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.01587				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.01473				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN075 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>	
SSN076 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>	
SSN077 On 19/06/2023 Spot Bond					0.00000	99.98566				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>	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.98752				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>	
SSN079 On 31/07/2021 Spot Bond					0.00000	93.33000				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>	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.26951				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>	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.09580				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>	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.63092				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>	
SSN084 On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	207.36797				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>	
SSN089 On 21/12/2026 Spot Bond					0.00000	98.71732				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>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.62477				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.60887				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.21554				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.28849				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.15412				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			9.92000	89.86541	9.92000	89.84138				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.22190				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.91198				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.17489				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.55500	89.94959	4.55500	185.75546				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.23500	84.90137	5.23500	203.74649				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.56513				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>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.50543				0.00	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 SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.44310				0.00	0	
<b>Total SSN108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN108</b>										<b>0.00</b>	<b>0</b>	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.44310				0.00	0	
<b>Total SSN109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN109</b>										<b>0.00</b>	<b>0</b>	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.36643				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			7.99500	107.95731	7.99500	107.93406				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.35996				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.43000	106.07191	4.43000	106.05907				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.21757				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	100.30783				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	100.29479				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	100.73156				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	100.67061				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.37499				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.60643				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	100.93058				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.88012				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.12508				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	100.93485				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.06860				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.83278				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	100.49050				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.53737				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	99.79256				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>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.87460				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37966				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16E On 15/10/2023 Spot Bond					0.00000	100.61767				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16E On 15/10/2025 Spot Bond					0.00000	100.80412				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.36907				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond			4.43000	107.00252	4.43000	106.98956				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.80426				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond			4.43000	106.26824	4.43000	106.25538				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>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.40876				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>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.52219				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.38144				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>	
TH14C7 On 21/11/2021 Spot Bond					0.00000	100.77288				0.00	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 TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.82674				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	100.42047				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	100.63567				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	101.47011				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	101.26070				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	100.34237				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.14691				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.24297				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	100.33786				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32352				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	100.36784				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.68112				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.75540				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	100.39844				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	100.86568				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	100.38282				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	101.74993				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	100.94250				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	100.52127				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	100.32807				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.34046				0.00	400,000,000	200,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.59898	8.49000	100.57588				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	100.34306				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.34372				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.32742				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	100.34176				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	100.40869	5.76000	100.39294				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	100.35610				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	100.37955				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	100.38085				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	100.37629				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	100.40754				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	100.39908				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	100.51605				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	100.57116				0.00	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 TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53875				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>	
TL23 On 05/09/2022 Spot Bond					0.00000	99.96405				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.45000	103.89788	6.45000	103.87996				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.61000	106.24760	7.61000	106.22604				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.14475				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	101.14335				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			7.87500	108.54959	7.87500	108.52657				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	101.47039				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	99.99364				0.00	600,000,000	300,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.24608				0.00	250,000,000	250,000,000
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.54429				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			7.29000	112.22095	7.29000	112.19875			267,349,086,000.00	36,673,400	1,279,656,00
<b>Total TN23 SPOT</b>									<b>267,349,086,000.00</b>	<b>36,673,400</b>	<b>1,279,656,00</b>
<b>Total For TN23</b>									<b>267,349,086,000.00</b>	<b>36,673,400</b>	<b>1,279,656,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	25.09743	100.00000	25.04127			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			8.84500	103.07660	8.84500	103.05196			150,828,393,088,000.00	17,052,390,400	10,077,865,70
<b>Total TN25 SPOT</b>									<b>150,828,393,088,000.00</b>	<b>17,052,390,400</b>	<b>10,077,865,70</b>
<b>Total For TN25</b>									<b>150,828,393,088,000.00</b>	<b>17,052,390,400</b>	<b>10,077,865,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.62147	100.00000	12.59322			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			9.20500	101.55881	9.20500	101.53356			146,720,612,150,000.00	15,939,230,000	13,008,182,70
<b>Total TN27 SPOT</b>									<b>146,720,612,150,000.00</b>	<b>15,939,230,000</b>	<b>13,008,182,70</b>
<b>Total For TN27</b>									<b>146,720,612,150,000.00</b>	<b>15,939,230,000</b>	<b>13,008,182,70</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.18897	100.00000	12.16169			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			10.86500	102.49262	10.86500	102.46284			0.00	0	5,000,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.11807	8.00000	121.09197			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			12.38500	92.79553	12.38500	92.76490			37,257,692,704,500.00	3,008,291,700	3,258,291,70
<b>Total TN40 SPOT</b>									<b>37,257,692,704,500.00</b>	<b>3,008,291,700</b>	<b>3,258,291,70</b>
<b>Total For TN40</b>									<b>37,257,692,704,500.00</b>	<b>3,008,291,700</b>	<b>3,258,291,70</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.74035	10.75000	104.71023			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.27916			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			6.42000	107.13902	6.42000	107.12032			3,378,871,038,000.00	526,303,900	526,303,90
<b>Total TRA3A4 SPOT</b>									<b>3,378,871,038,000.00</b>	<b>526,303,900</b>	<b>526,303,90</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 TRA3A4</b>									<b>3,378,871,038,000.00</b>	<b>526,303,900</b>	<b>526,303,900</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.44831			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	100.58722			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	99.51875			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	100.64202			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	100.95935			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			6.71000	110.84161	6.71000	110.82152			1,851,960,000,000.00	276,000,000	276,000,000
<b>Total TRA4A4 SPOT</b>									<b>1,851,960,000,000.00</b>	<b>276,000,000</b>	<b>276,000,000</b>
<b>Total For TRA4A4</b>									<b>1,851,960,000,000.00</b>	<b>276,000,000</b>	<b>276,000,000</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.91063			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	100.95935			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	103.70714	8.62000	103.68309			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	98.18364			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	102.02274			0.00	0	
<b>Total TRA4B2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>									<b>0.00</b>	<b>0</b>	
TSP24: On 18/03/2021 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 TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP244 On 08/04/2021 Spot Bond					0.00000	99.62943				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>	
TSP245 On 22/04/2021 Spot Bond					0.00000	99.45219				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>	
TSP247 On 21/07/2021 Spot Bond					0.00000	98.38703				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>	
TSP248 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>	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.89214				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>	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.97479				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>	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.76316				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>	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.35652				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>	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.26618				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>	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.09716				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.70305				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	95.14408			0.00	0	
<b>Total TSP257 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>									<b>0.00</b>	<b>0</b>	
TSP258 On 16/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	40,000,000,000
<b>Total TSP258 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For TSP258</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.73128			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	100.94884			0.00	0	
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.84780			0.00	0	
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.93297			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 18/03/2021 Spot Bond					0.00000	101.05504			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	100.72337			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	100.64229			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	100.56477			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	100.53418			0.00	0	
<b>Total TWC363 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC363</b>									<b>0.00</b>	<b>0</b>	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.41176			0.00	0	
<b>Total TWC364 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 TWC364</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.33222				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>	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.22258				0.00	0	
<b>Total TWC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC366</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.07752				0.00	0	
<b>Total TWC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC367</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.57500	107.03997	9.57500	107.01278				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.99990				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	100.81189				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	100.66413				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.25294				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.33476				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	100.43654				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.45332				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.33021				0.00	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 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	101.13901				0.00	250,000,000	250,000,000
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
WSP5 On 28/05/2021 Spot Bond			5.13500	103.48093	5.13500	103.46651				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/I On 28/05/2021 Spot Bond			100.00000	87.68391	100.00000	87.48280				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>1.99e+017</b>	<b>144,469,634,700</b>	<b>582,849,115,700</b>
<b>Total for SPOT :</b>										<b>1.99e+017</b>	<b>144,469,634,700</b>	<b>582,849,115,700</b>
<b>Total Futures</b>										<b>1.99e+017</b>	<b>144,469,645,434</b>	<b>582,850,187,000</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>156,000</b>
<b>Grand Total:</b>										<b>1.99e+017</b>	<b>144,469,645,434</b>	<b>582,850,343,000</b>