



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2021

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			12.05624	72.25399	11.87514	73.16456			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.33461	73.03918	12.14542	73.95993			0.00	0	
ES33	On	04/11/2021	Bond Future			12.61560	70.08250	12.41803	71.01376			0.00	0	
ES33	On	03/02/2022	Bond Future			12.91767	70.88829	12.71098	71.83030			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			12.59154	70.38148	12.38439	71.52464			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.85873	71.14680	12.64182	72.30264			0.00	0	
ES42	On	04/11/2021	Bond Future			13.13108	67.68645	12.90375	68.85541			0.00	0	
ES42	On	03/02/2022	Bond Future			13.41402	68.46517	13.17570	69.64769			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			150.35224	150.35224	150.29601	150.29601			76,529,290.16	509	8,21
I2025	On	05/08/2021	Bond Future			150.49314	150.49314	150.43683	150.43683			0.00	0	
I2025	On	04/11/2021	Bond Future			152.21523	152.21523	152.15865	152.15865			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			152.44202	152.44202	152.38500	152.38500			0.00	0	
<b>Total I2025 Future</b>												<b>76,529,290.16</b>	<b>509</b>	<b>8,20</b>
<b>Total For I2025</b>												<b>76,529,290.16</b>	<b>509</b>	<b>8,20</b>
I2029	On	06/05/2021	Bond Future			107.48081	107.48081	107.47680	107.47680			47,291,556.40	440	2,87
I2029	On	05/08/2021	Bond Future			108.67559	108.67559	108.67190	108.67190			0.00	0	
I2029	On	04/11/2021	Bond Future			108.76855	108.76855	108.76510	108.76510			0.00	0	
I2029	On	03/02/2022	Bond Future			110.04370	110.04370	110.04033	110.04033			0.00	0	
<b>Total I2029 Future</b>												<b>47,291,556.40</b>	<b>440</b>	<b>2,87</b>
<b>Total For I2029</b>												<b>47,291,556.40</b>	<b>440</b>	<b>2,87</b>
I2033	On	06/05/2021	Bond Future			102.54262	102.54262	102.32565	102.32565			19,175,469.94	187	9,77
I2033	On	05/08/2021	Bond Future			103.68252	103.68252	103.46343	103.46343			0.00	0	
I2033	On	04/11/2021	Bond Future			103.64399	103.64399	103.42274	103.42274			0.00	0	
I2033	On	03/02/2022	Bond Future			104.85899	104.85899	104.63521	104.63521			0.00	0	
<b>Total I2033 Future</b>												<b>19,175,469.94</b>	<b>187</b>	<b>9,77</b>
<b>Total For I2033</b>												<b>19,175,469.94</b>	<b>187</b>	<b>9,77</b>
I2038	On	06/05/2021	Bond Future			115.52420	115.52420	115.44087	115.44087			0.00	0	7,96
I2038	On	05/08/2021	Bond Future			115.08673	115.08673	115.00276	115.00276			0.00	0	
I2038	On	04/11/2021	Bond Future			116.40375	116.40375	116.31926	116.31926			0.00	0	
I2038	On	03/02/2022	Bond Future			116.01630	116.01630	115.93089	115.93089			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
I2046	On	06/05/2021	Bond Future			103.81771	103.81771	103.81174	103.81174			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.97186	104.97186	104.96609	104.96609			0.00	0	
I2046	On	04/11/2021	Bond Future			104.36522	104.36522	104.35966	104.35966			0.00	0	
I2046	On	03/02/2022	Bond Future			105.58898	105.58898	105.58345	105.58345			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			107.37578	107.37578	106.96945	106.96945			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			106.64171	106.64171	106.23123	106.23123			0.00	0	
I2050	On	04/11/2021	Bond Future			107.86205	107.86205	107.44714	107.44714			0.00	0	
I2050	On	03/02/2022	Bond Future			107.17885	107.17885	106.75909	106.75909			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			7.48144	117.68122	7.49389	117.62030		7.00	40,011,614.80	340	107,20
R186	On	05/08/2021	Bond Future			7.67309	113.67890	7.68622	113.61780		6.92	0.00	0	
R186	On	04/11/2021	Bond Future			7.86420	114.95353	7.87810	114.89204		6.75	0.00	0	
R186	On	03/02/2022	Bond Future			8.07496	110.99281	8.08976	110.93075		7.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>40,011,614.80</b>	<b>340</b>	<b>107,23</b>
R186	On	06/05/2021	Bond Future	7.60	Put			977.92000	0.97792	940,070	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,495.42000	1.49542	1,518,490	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			793.40000	0.79340	805,230	6.94	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,746.74000	1.74674	1,697,650	6.94	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,651.66000	14.65166	14,712,580	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,733.74000	14.73374	14,794,660	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,692.71000	14.69271	14,753,630	7.61	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			612.78000	0.61278	595,260	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,808.65000	4.80865	4,852,230	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			593.86000	0.59386	576,730	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,878.37000	4.87837	4,922,340	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			603.26000	0.60326	585,930	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,843.47000	4.84347	4,887,240	7.48	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,998.30000	2.99830	3,028,120	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,066.17000	2.06617	2,034,500	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,024.13000	3.02413	3,054,120	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,048.26000	2.04826	2,016,760	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,050.08000	3.05008	3,080,240	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,030.48000	2.03048	1,999,150	6.89	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,879.13000	4.87913	4,833,550	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,476.32000	1.47632	1,492,930	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,850.04000	4.85004	4,804,590	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,447.11000	1.44711	1,463,460	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,907.94000	4.90794	4,862,230	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,461.86000	1.46186	1,478,340	6.75	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>40,011,614.80</b>	<b>340</b>	<b>132,41</b>
R197	On	06/05/2021	Bond Future			319.85376	319.85376	319.45736	319.45736			76,445,048.64	239	3,01
R197	On	05/08/2021	Bond Future			315.40504	315.40504	315.00542	315.00542			0.00	0	
R197	On	04/11/2021	Bond Future			319.01473	319.01473	318.61137	318.61137			0.00	0	
R197	On	03/02/2022	Bond Future			314.65459	314.65459	314.24690	314.24690			0.00	0	
<b>Total R197 Future</b>												<b>76,445,048.64</b>	<b>239</b>	<b>3,01</b>
<b>Total For R197</b>												<b>76,445,048.64</b>	<b>239</b>	<b>3,01</b>
R202	On	06/05/2021	Bond Future			228.27659	228.27659	228.26424	228.26424			19,175,233.56	84	9,24
R202	On	05/08/2021	Bond Future			226.56267	226.56267	226.55094	226.55094			0.00	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			229.15536	229.15536	229.14404	229.14404			0.00	0	
R202	On	03/02/2022	Bond Future			227.53936	227.53936	227.52821	227.52821			0.00	0	
<b>Total R202 Future</b>												<b>19,175,233.56</b>	<b>84</b>	<b>9,24</b>
<b>Total For R202</b>												<b>19,175,233.56</b>	<b>84</b>	<b>9,24</b>
R2023	On	06/05/2021	Bond Future			5.42231	105.45427	5.41346	105.46970		1.78	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.60452	106.60022	5.59388	106.61620		1.91	0.00	0	
R2023	On	04/11/2021	Bond Future			5.81501	103.88668	5.80201	103.90311		1.81	0.00	0	
R2023	On	03/02/2022	Bond Future			6.12188	105.08064	6.10545	105.09740		1.59	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2023	On	06/05/2021	Bond Future	7.57	Put			0.03000	0.00003	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,672.20000	3.67220	3,656,770	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.03000	0.00003	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,655.57000	3.65557	3,640,140	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.03000	0.00003	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,688.83000	3.68883	3,673,400	2.62	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			305.46000	0.30546	298,020	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			741.79000	0.74179	750,420	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			299.29000	0.29929	291,940	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			750.80000	0.75080	759,520	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			293.19000	0.29319	285,930	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			732.86000	0.73286	741,400	1.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			137.02000	0.13702	133,120	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,260.80000	1.26080	1,273,330	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			130.64000	0.13064	126,860	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,280.10000	1.28010	1,292,750	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			133.92000	0.13392	130,070	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,270.54000	1.27054	1,283,120	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,245.54000	1.24554	1,257,910	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			183.49000	0.18349	179,050	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,238.08000	1.23808	1,250,400	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			177.41000	0.17741	173,070	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,252.73000	1.25273	1,265,150	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			180.58000	0.18058	176,190	1.41	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2030	On	06/05/2021	Bond Future			9.53138	93.25125	9.45188	93.68936		12.03	0.00	0	115,34
R2030	On	05/08/2021	Bond Future			9.75746	90.25947	9.67414	90.70270		12.00	0.00	0	
R2030	On	04/11/2021	Bond Future			9.97314	91.27190	9.88600	91.72034		11.66	0.00	0	
R2030	On	03/02/2022	Bond Future			10.20807	88.31694	10.11672	88.77063		12.11	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
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>115,34</b>	
R2030	On	06/05/2021	Bond Future	8.95	Call			615.90000	0.61590	499,170	11.83		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,445.47000	3.44547	3,766,850	11.83		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.86	Call			493.19000	0.49319	394,260	11.76		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			545.30000	0.54530	438,630	11.79		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,662.92000	3.66292	3,994,360	11.79		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			692.71000	0.69271	565,530	11.87		0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,235.37000	3.23537	3,546,300	11.87		0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,171.40000	1.17140	988,070	12.03		0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,296.23000	2.29623	2,551,010	12.03		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,412.02000	1.41202	1,205,160	12.11		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,977.46000	1.97746	2,208,710	12.11		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,261.02000	4.26102	4,616,580	11.70		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			389.17000	0.38917	306,620	11.70		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,229.89000	2.22989	2,479,980	12.05		0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,217.29000	1.21729	1,029,270	12.05		0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,882.05000	7.88205	7,456,950	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			64.95000	0.06495	77,960	13.19		0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Put			5.40000	0.00540	6,670	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,362.47000	11.36247	10,925,630	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			5.00000	0.00500	6,190	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,454.99000	11.45499	11,018,070	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			5.20000	0.00520	6,420	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			11,408.75000	11.40875	10,971,860	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			959.82000	0.95982	799,600	11.97		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,648.45000	2.64845	2,926,340	11.97		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			602.94000	0.60294	694,820	12.89		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,780.57000	3.78057	3,434,340	12.89		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			118.40000	0.11840	140,750	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			6,893.65000	6.89365	6,477,890	13.19		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			25.97000	0.02597	17,570	11.36		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,713.27000	8.71327	9,142,980	11.36		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,398.60000	2.39860	2,660,360	12.01		0.00	0	70
R2030	On	06/05/2021	Bond Future	8.36	Put			6,410.97000	6.41097	6,819,660	11.42		0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			109.20000	0.10920	79,780	11.42		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,842.06000	3.84206	4,181,240	11.76		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			1,105.09000	1.10509	928,740	12.01		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			753.39000	0.75339	864,370	12.72		0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			3,294.42000	3.29442	2,967,290	12.72		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	9.75	Call		2,934.65000	2.93465	2,692,000	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Put		11,507.56000	11.50756	11,927,610	11.38	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		117.22000	0.11722	133,090	13.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.83	Put		5,617.35000	5.61735	5,945,290	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		964.15000	0.96415	848,860	11.58	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		4,212.93000	4.21293	3,918,840	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,718.88000	1.71888	1,868,020	12.58	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.42	Put		1,316.36000	1.31636	1,436,050	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,530.99000	2.53099	2,731,570	12.16	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,744.05000	4.74405	4,433,020	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,482.33000	1.48233	1,614,530	12.76	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,832.41000	5.83241	6,166,590	11.55	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		894.04000	0.89404	784,990	11.55	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.42	Call		5,185.97000	5.18597	4,862,430	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		133.72000	0.13372	110,540	11.38	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Put		1,329.65000	1.32965	1,450,350	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,148.81000	5.14881	4,826,280	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,303.38000	1.30338	1,422,070	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,223.40000	5.22340	4,898,860	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		5,120.79000	5.12079	5,433,220	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,147.54000	1.14754	1,016,740	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,355.16000	3.35516	3,597,950	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,148.74000	2.14874	1,948,300	11.97	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		11,944.77000	11.94477	11,517,410	13.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,155.95000	1.15595	1,042,460	11.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,530.50000	8.53050	8,160,890	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,022.05000	2.02205	2,163,890	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,592.65000	5.59265	5,287,760	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,463.16000	3.46316	3,226,360	11.76	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		9,511.69000	9.51169	9,888,240	11.06	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		644.88000	0.64488	572,990	11.06	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		7,163.92000	7.16392	7,498,870	11.07	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,390.92000	3.39092	3,602,560	11.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,051.15000	2.05115	2,194,700	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		950.93000	0.95093	1,029,760	12.58	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,627.04000	5.62704	5,321,300	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,036.55000	2.03655	2,179,250	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,661.50000	5.66150	5,354,900	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,493.10000	5.49310	5,782,550	11.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,859.46000	1.85946	1,700,470	11.33	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			7,882.77000	7.88277	7,525,110	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,137.41000	1.13741	1,228,190	12.58	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,482.90000	2.48290	2,306,960	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,991.36000	5.99136	6,269,110	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,503.11000	2.50311	2,326,230	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,932.46000	4.93246	5,177,520	11.98	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,326.06000	2.32606	2,157,600	11.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,959.22000	5.95922	6,236,030	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,254.74000	6.25474	6,539,970	11.71	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,523.11000	2.52311	2,345,290	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,926.90000	5.92690	6,202,770	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,163.79000	10.16379	10,527,350	11.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			996.56000	0.99656	906,430	11.50	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,233.97000	3.23397	3,025,340	11.98	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>0.00</b>	<b>0</b>	<b>136,65</b>
R2032	On	06/05/2021	Bond Future			10.36132	87.31287	10.21558	88.16829		14.42	0.00	0	137,65
R2032	On	05/08/2021	Bond Future			10.58851	88.26167	10.43643	89.12673		13.92	0.00	0	
R2032	On	04/11/2021	Bond Future			10.81589	85.10549	10.65723	85.98044		14.13	0.00	0	
R2032	On	03/02/2022	Bond Future			11.05707	86.08397	10.89136	86.96909		13.96	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>137,65</b>
R2032	On	06/05/2021	Bond Future	12.12	Put			30.06000	0.03006	44,010	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,358.42000	10.35842	9,516,950	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			30.99000	0.03099	45,320	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,260.84000	10.26084	9,420,150	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			10,309.65000	10.30965	9,468,560	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,272.21000	2.27221	1,798,680	14.79	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,599.66000	1.59966	1,981,550	14.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			6.98000	0.00698	10,680	15.90	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.57	Call			12,526.64000	12.52664	11,674,920	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			31.94000	0.03194	46,670	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,318.46000	1.31846	1,540,290	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,394.37000	6.39437	5,751,140	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,333.39000	1.33339	1,557,090	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,356.56000	6.35656	5,715,200	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,303.66000	1.30366	1,523,640	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,432.26000	6.43226	5,787,180	15.12	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			11,545.51000	11.54551	10,778,200	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			650.67000	0.65067	758,310	15.25	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	9.33	Put		8,936.45000	8.93645	9,623,650	13.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,839.43000	1.83943	2,080,210	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,353.54000	7.35354	6,722,400	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,113.81000	1.11381	926,060	13.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		1,871.19000	1.87119	2,115,000	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,670.04000	6.67004	7,264,970	13.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,903.49000	1.90349	1,623,470	13.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,388.30000	7.38830	6,755,640	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,855.26000	1.85526	2,097,550	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		7,423.12000	7.42312	6,788,950	15.25	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		951.32000	0.95132	803,520	13.27	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.66	Call		3,964.79000	3.96479	3,544,750	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,221.99000	5.22199	5,687,070	13.90	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.44	Call		3,415.96000	3.41596	3,034,040	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,956.37000	5.95637	6,463,070	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,440.02000	3.44002	3,056,370	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,860.40000	5.86040	6,361,870	13.75	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call		3,391.98000	3.39198	3,011,810	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,185.26000	8.18526	8,797,590	13.31	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		12,586.12000	12.58612	13,323,440	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,357.75000	11.35775	12,067,140	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,179.55000	1.17955	1,003,820	13.27	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.81	Call		2,085.89000	2.08589	1,813,100	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,924.25000	5.92425	6,429,200	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,892.26000	5.89226	6,395,460	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,368.08000	3.36808	2,989,660	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,735.16000	2.73516	2,405,680	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,911.91000	6.91191	7,467,550	13.54	0.00	0	5
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,45</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>142,10</b>
R2035	On	06/05/2021	Bond Future			11.13052	85.98660	10.94910	87.11403	16.36	157,785,411.00	1,835	99,75
R2035	On	05/08/2021	Bond Future			11.36667	86.92095	11.17740	88.06099	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future			11.60253	83.41974	11.40524	84.57272	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future			11.85634	84.37882	11.65025	85.54513	15.94	0.00	0	
<b>Total R2035 Future</b>											<b>157,785,411.00</b>	<b>1,835</b>	<b>99,75</b>
R2035	On	06/05/2021	Bond Future	11.05	Call		2,475.31000	2.47531	1,870,880	16.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,845.56000	1.84556	2,368,560	16.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Call		776.71000	0.77671	509,710	15.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,593.62000	1.59362	2,065,230	16.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		2,840.81000	2.84081	2,184,990	16.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,150.14000	11.15014	10,046,540	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,341.81000	8.34181	7,295,420	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		167.70000	0.16770	245,620	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,441.82000	8.44182	7,392,310	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		171.68000	0.17168	251,150	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		313.30000	0.31330	184,450	15.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		4,326.40000	4.32640	5,186,830	15.92	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		5,153.91000	5.15391	6,083,700	15.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,232.98000	1.23298	1,622,970	17.23	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,514.77000	3.51477	2,777,330	17.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		365.22000	0.36522	513,030	18.13	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.91	Put		42.43000	0.04243	66,260	18.13	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.35	Put		175.74000	0.17574	256,780	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,713.13000	1.71313	1,237,130	16.43	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,514.91000	4.51491	3,681,880	17.71	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		862.90000	0.86290	1,157,300	17.71	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,450.15000	10.45015	9,355,870	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		8,391.80000	8.39180	7,343,840	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		529.58000	0.52958	331,940	15.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.55	Call		1,067.90000	1.06790	728,250	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,626.92000	3.62692	4,414,700	16.13	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,238.28000	6.23828	7,236,860	15.36	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		61.83000	0.06183	94,980	18.13	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		6,715.31000	6.71531	5,735,690	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		2,592.57000	2.59257	3,244,000	16.43	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		4,146.04000	4.14604	3,510,350	16.31	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,986.15000	2.98615	3,490,500	16.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,354.84000	2.35484	1,911,630	15.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,887.61000	4.88761	5,584,440	15.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		8,368.85000	8.36885	9,294,270	14.86	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,029.70000	50.02970	51,169,740	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,146.28000	50.14628	51,286,320	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		875.70000	0.87570	661,080	14.86	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,262.99000	50.26299	51,403,030	14.84	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		663.77000	0.66377	795,980	17.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,517.56000	5.51756	4,842,640	16.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		3,518.02000	3.51802	3,996,080	16.74	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,464.81000	3.46481	2,955,950	16.08	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,417.96000	5.41796	6,062,080	16.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,957.24000	8.95724	9,817,480	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,573.84000	1.57384	1,281,100	15.31	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,301.78000	8.30178	7,468,880	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,084.96000	2.08496	2,405,040	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,337.78000	8.33778	7,503,010	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,068.35000	2.06835	2,386,560	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,265.83000	8.26583	7,434,790	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,535.25000	9.53525	10,419,190	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,412.84000	1.41284	1,143,800	15.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,165.48000	7.16548	7,928,980	15.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,333.98000	2.33398	1,944,500	15.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,292.02000	13.29202	12,271,250	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,101.68000	2.10168	2,423,620	17.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,955.30000	3.95530	3,442,580	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,470.91000	6.47091	7,124,500	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,204.06000	1.20406	991,410	15.17	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,981.41000	3.98141	3,466,510	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,437.28000	6.43728	7,088,690	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,007.29000	4.00729	3,490,210	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,403.49000	6.40349	7,052,720	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,410.19000	4.41019	3,860,470	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,918.55000	5.91855	6,535,140	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,618.05000	2.61805	2,230,440	15.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,642.75000	8.64275	9,421,450	15.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		13,560.18000	13.56018	14,513,840	15.17	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>157,785,411.00</b>	<b>1,835</b>	<b>114,55</b>
R2037	On	06/05/2021	Bond Future			11.40336	81.31032	11.19635	82.57977	17.50	129,689,960.40	1,595	129,81
R2037	On	05/08/2021	Bond Future			11.64331	77.93846	11.42726	79.22196	17.90	0.00	0	
R2037	On	04/11/2021	Bond Future			11.87076	78.81297	11.64582	80.11106	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future			12.11566	75.46467	11.88090	76.77780	17.97	0.00	0	
<b>Total R2037 Future</b>											<b>129,689,960.40</b>	<b>1,595</b>	<b>129,81</b>
R2037	On	06/05/2021	Bond Future	12.42	Put		287.20000	0.28720	426,430	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,366.59000	7.36659	6,236,370	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		275.29000	0.27529	409,820	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,462.29000	7.46229	6,327,370	19.39	0.00	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		281.19000	0.28119	418,060	19.39	0.00	0		
R2037	On	06/05/2021	Bond Future	12.43	Call		7,414.41000	7.41441	6,281,830	19.39	0.00	0		
R2037	On	05/08/2021	Bond Future	12.28	Call		6,647.65000	6.64765	5,739,610	19.47	0.00	0		
R2037	On	05/08/2021	Bond Future	12.27	Put		1,779.19000	1.77919	2,157,330	19.47	0.00	0		
R2037	On	05/08/2021	Bond Future	12.27	Call		6,610.64000	6.61064	5,705,280	19.47	0.00	0		
R2037	On	05/08/2021	Bond Future	12.26	Put		1,796.89000	1.79689	2,177,730	19.47	0.00	0		
R2037	On	05/08/2021	Bond Future	12.26	Call		6,573.69000	6.57369	5,671,030	19.47	0.00	0		
R2037	On	05/08/2021	Bond Future	12.28	Put		1,761.62000	1.76162	2,137,080	19.47	0.00	0		
R2037	On	04/11/2021	Bond Future	12.83	Call		8,519.13000	8.51913	7,574,780	18.71	0.00	0		
R2037	On	04/11/2021	Bond Future	12.83	Put		2,040.71000	2.04071	2,394,450	18.71	0.00	0		
R2037	On	04/11/2021	Bond Future	12.81	Call		8,448.81000	8.44881	7,508,490	18.71	0.00	0		
R2037	On	04/11/2021	Bond Future	12.81	Put		2,072.82000	2.07282	2,430,590	18.71	0.00	0		
R2037	On	04/11/2021	Bond Future	12.82	Call		8,483.94000	8.48394	7,541,600	18.71	0.00	0		
R2037	On	04/11/2021	Bond Future	12.82	Put		2,056.71000	2.05671	2,412,460	18.71	0.00	0		
R2037	On	03/02/2022	Bond Future	11.46	Put		6,491.93000	6.49193	7,222,380	17.72	0.00	0		
R2037	On	03/02/2022	Bond Future	11.47	Call		4,075.15000	4.07515	3,490,040	17.72	0.00	0		
R2037	On	03/02/2022	Bond Future	11.47	Put		6,458.52000	6.45852	7,186,540	17.72	0.00	0		
R2037	On	03/02/2022	Bond Future	11.45	Call		4,023.27000	4.02327	3,443,010	17.71	0.00	0		
R2037	On	03/02/2022	Bond Future	11.45	Put		6,525.49000	6.52549	7,258,360	17.71	0.00	0		
R2037	On	03/02/2022	Bond Future	11.46	Call		4,049.17000	4.04917	3,466,490	17.72	0.00	0		
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R2037</b>											<b>129,689,960.40</b>	<b>1,595</b>	<b>129,81</b>	
R2040	On	06/05/2021	Bond Future			11.53631	83.16168	11.32407	84.54164	17.90	218,216,248.32	2,624	81,83	
R2040	On	05/08/2021	Bond Future			11.77231	79.55962	11.55064	80.95485	18.50	0.00	0		
R2040	On	04/11/2021	Bond Future			11.99571	80.45236	11.76478	81.86342	17.91	0.00	0		
R2040	On	03/02/2022	Bond Future			12.23614	76.87275	11.99496	78.30010	18.45	0.00	0		
<b>Total R2040 Future</b>											<b>218,216,248.32</b>	<b>2,624</b>	<b>81,83</b>	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,272.45000	4.27245	5,306,390	17.23	0.00	0		
R2040	On	06/05/2021	Bond Future	10.83	Call		909.55000	0.90955	563,530	17.23	0.00	0	30	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,541.48000	1.54148	2,097,260	18.41	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Put		374.39000	0.37439	555,520	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Call		7,229.64000	7.22964	6,030,810	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	12.43	Put		382.11000	0.38211	566,200	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	11.58	Call		3,200.86000	3.20086	2,376,680	18.41	0.00	0	30	
R2040	On	06/05/2021	Bond Future	13.38	Call		11,972.14000	11.97214	10,620,700	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	12.43	Call		7,180.12000	7.18012	5,984,250	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	13.38	Put		41.57000	0.04157	70,090	19.94	0.00	0	30	
R2040	On	06/05/2021	Bond Future	12.42	Put		389.96000	0.38996	577,050	19.94	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Call		7,130.67000	7.13067	5,937,800	19.94	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.47	Call		7,273.83000	7.27383	6,267,500	20.10		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,705.15000	1.70515	2,088,800	20.14		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,359.52000	7.35952	6,347,940	20.14		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,718.96000	1.71896	2,105,220	20.12		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,725.26000	3.72526	4,419,870	18.56		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,721.18000	3.72118	3,020,560	18.56		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,181.20000	17.18120	15,824,900	20.16		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		7,316.57000	7.31657	6,307,600	20.12		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		101.78000	0.10178	140,710	20.16		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		1,733.05000	1.73305	2,121,950	20.10		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5,558.77000	5.55877	6,451,330	17.96		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,258.67000	2.25867	1,756,000	17.96		0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,231.41000	2.23141	2,626,510	19.31		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,831.44000	8.83144	7,813,270	19.31		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,214.19000	2.21419	2,607,080	19.31		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,758.24000	8.75824	7,744,490	19.31		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,248.74000	2.24874	2,646,050	19.31		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,794.82000	8.79482	7,778,860	19.31		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,210.19000	4.21019	3,578,100	18.08		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6,768.21000	6.76821	7,563,470	18.08		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,237.37000	4.23737	3,602,600	18.09		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6,732.18000	6.73218	7,524,760	18.09		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,182.81000	4.18281	3,553,410	18.07		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6,804.12000	6.80412	7,602,070	18.07		0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,600</b>
<b>Total For R2040</b>												<b>218,216,248.32</b>	<b>2,624</b>	<b>85,430</b>
R2044	On	06/05/2021	Bond Future			11.58192	79.82854	11.37465	81.18052	18.78		0.00	0	62,000
R2044	On	05/08/2021	Bond Future			11.80928	76.31540	11.59269	77.68235	19.43		0.00	0	
R2044	On	04/11/2021	Bond Future			12.02424	77.17174	11.79850	78.55421	18.78		0.00	0	
R2044	On	03/02/2022	Bond Future			12.25540	73.67955	12.01952	75.07797	19.34		0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,000</b>
R2044	On	06/05/2021	Bond Future	10.70	Put		5,291.23000	5.29123	6,398,350	17.79		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		601.18000	0.60118	356,320	17.79		0.00	0	3,100
R2044	On	06/05/2021	Bond Future	11.40	Call		2,359.64000	2.35964	1,690,800	19.00		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,192.14000	2.19214	2,875,280	19.00		0.00	0	3,100
R2044	On	06/05/2021	Bond Future	11.10	Put		3,297.09000	3.29709	4,171,850	18.56		0.00	0	3,100
R2044	On	06/05/2021	Bond Future	12.43	Put		434.60000	0.43460	631,290	20.94		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,925.28000	6.92528	5,769,990	20.94		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		417.76000	0.41776	608,390	20.94		0.00	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	12.44	Call		6,973.84000	6.97384	5,815,500	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,266.46000	7.26646	6,090,570	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		378.06000	0.37806	554,150	20.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,398.89000	4.39889	3,446,160	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		1,236.35000	1.23635	1,690,540	19.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,442.76000	1.44276	965,540	18.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Call		3,906.20000	3.90620	3,008,410	19.79	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,047.82000	1.04782	1,447,070	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,353.34000	2.35334	3,068,300	18.93	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,189.88000	2.18988	1,552,860	18.93	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Call		7,022.46000	7.02246	5,861,110	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		426.11000	0.42611	619,750	20.94	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,599.56000	7.59956	6,592,640	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,600.90000	1.60090	1,955,670	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,678.48000	7.67848	6,666,300	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,617.10000	1.61710	1,974,500	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,638.99000	7.63899	6,629,440	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,633.44000	1.63344	1,993,470	21.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,674.67000	8.67467	7,685,980	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,316.48000	2.31648	2,710,260	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,710.59000	8.71059	7,719,740	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,298.92000	2.29892	2,690,540	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,638.80000	8.63880	7,652,260	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,334.16000	2.33416	2,730,090	20.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,794.19000	6.79419	7,568,460	18.98	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,200.82000	4.20082	3,581,950	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,867.09000	6.86709	7,646,640	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,228.18000	4.22818	3,606,670	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,830.55000	6.83055	7,607,460	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,255.63000	4.25563	3,631,480	18.98	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>0.00</b>	<b>0</b>	<b>80,60</b>
R2048	On	06/05/2021	Bond Future			11.50899	78.90461	11.29654	80.32589	19.12	27,616,613.50	350	137,27
R2048	On	05/08/2021	Bond Future			11.72239	79.76204	11.50050	81.19901	18.81	0.00	0	
R2048	On	04/11/2021	Bond Future			11.93443	76.24364	11.70287	77.69695	19.19	0.00	0	
R2048	On	03/02/2022	Bond Future			12.16170	77.12022	11.91948	78.59033	18.60	0.00	0	
<b>Total R2048 Future</b>											<b>27,616,613.50</b>	<b>350</b>	<b>137,27</b>
R2048	On	06/05/2021	Bond Future	10.20	Put		8,273.05000	8.27305	9,619,570	16.91	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		140.72000	0.14072	65,960	16.91	0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	10.80	Put		4,397.60000	4.39760	5,472,440	18.28	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,049.37000	7.04937	5,832,840	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		888.29000	0.88829	541,850	18.28	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.34	Put		436.98000	0.43698	644,980	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,999.91000	6.99991	5,786,630	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		419.86000	0.41986	621,410	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,098.88000	7.09888	5,879,150	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		428.35000	0.42835	633,100	21.38	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		11,656.70000	11.65670	12,928,770	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		530.01000	0.53001	365,110	17.32	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		9,537.01000	9.53701	10,729,120	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		850.54000	0.85054	605,680	17.32	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		6,145.76000	6.14576	7,112,170	18.00	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,003.70000	2.00370	1,533,140	18.00	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		7,683.25000	7.68325	8,772,720	17.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,322.76000	1.32276	975,260	17.49	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.50	Call		7,750.83000	7.75083	6,691,810	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,637.35000	1.63735	2,015,300	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,791.27000	7.79127	6,729,490	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,621.06000	1.62106	1,996,250	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,831.61000	7.83161	6,767,050	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,604.76000	1.60476	1,977,170	20.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,252.33000	2.25233	2,655,830	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,973.69000	8.97369	7,921,630	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,234.99000	2.23499	2,636,240	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,900.34000	8.90034	7,852,790	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,269.78000	2.26978	2,675,540	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,937.00000	8.93700	7,887,190	20.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,215.62000	4.21562	3,572,420	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,021.76000	7.02176	7,848,670	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,243.77000	4.24377	3,597,750	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,983.99000	6.98399	7,808,080	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,187.84000	4.18784	3,547,460	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,060.01000	7.06001	7,889,740	18.36	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>27,616,613.50</b>	<b>350</b>	<b>144,87</b>
R209	On	06/05/2021	Bond Future			11.03167	66.10329	10.85037	67.08099	19.28	7,932,394.80	120	26,7
R209	On	05/08/2021	Bond Future			11.23912	66.82162	11.05081	67.81017	18.44	0.00	0	
R209	On	04/11/2021	Bond Future			11.44520	64.43007	11.24967	65.42987	18.81	0.00	0	2,2

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			11.66144	65.17086	11.45825	66.18221		18.71	0.00	0	
<b>Total R209 Future</b>												<b>7,932,394.80</b>	<b>120</b>	<b>28,97</b>
R209	On	06/05/2021	Bond Future	9.50	Put			8,083.06000	8.08306	9,017,090	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			95.79000	0.09579	52,120	18.27	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			3,632.53000	3.63253	4,346,380	18.87	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,603.48000	6.60348	7,499,810	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			194.32000	0.19432	112,950	18.27	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,358.27000	2.35827	1,810,380	19.58	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,549.85000	1.54985	1,979,660	19.58	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,253.72000	5.25372	6,089,610	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,532.44000	4.53244	3,767,600	20.78	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			621.86000	0.62186	834,720	20.78	0.00	0	3,71
R209	On	06/05/2021	Bond Future	12.22	Put			187.04000	0.18704	267,030	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,082.53000	7.08253	6,184,820	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			178.96000	0.17896	256,050	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,686.29000	2.68629	3,294,230	19.14	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.23	Put			182.96000	0.18296	261,500	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			7,124.85000	7.12485	6,225,690	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			4,061.19000	4.06119	4,813,760	18.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			669.08000	0.66908	443,950	18.75	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			3,196.51000	3.19651	2,546,700	20.02	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			375.75000	0.37575	233,940	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			822.41000	0.82241	558,560	18.87	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,301.11000	1.30111	931,350	19.14	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,068.87000	1.06887	1,396,760	20.02	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			7,209.57000	7.20957	6,307,550	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			175.03000	0.17503	250,710	21.12	0.00	0	8,31
R209	On	06/05/2021	Bond Future	12.24	Call			7,167.21000	7.16721	6,266,600	21.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,664.90000	1.66490	1,970,200	19.59	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,424.31000	5.42431	4,741,060	19.59	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,637.52000	1.63752	1,938,710	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,494.25000	5.49425	4,806,890	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,651.23000	1.65123	1,954,470	19.61	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,459.33000	5.45933	4,774,020	19.61	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,694.17000	6.69417	6,002,580	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			2,177.12000	2.17712	2,485,330	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,414.76000	2.41476	2,750,840	19.82	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			6,727.55000	6.72755	6,034,380	20.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			2,163.97000	2.16397	2,470,600	20.16	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	04/11/2021	Bond Future	12.19	Call		6,760.96000	6.76096	6,066,220	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,150.90000	2.15090	2,455,960	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,179.88000	2.17988	1,827,380	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,229.01000	6.22901	6,876,310	18.07	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		10,858.28000	10.85828	11,691,290	17.84	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		826.74000	0.82674	659,950	17.84	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call		6,132.69000	6.13269	5,468,970	19.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,620.27000	3.62027	3,168,180	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,882.50000	5.88250	6,441,760	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,643.39000	3.64339	3,189,440	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		5,852.74000	5.85274	6,410,140	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,666.34000	3.66634	3,210,550	18.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		5,822.86000	5.82286	6,378,420	18.51	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>59,77</b>
<b>Total For R209</b>											<b>7,932,394.80</b>	<b>120</b>	<b>88,74</b>
R210	On	06/05/2021	Bond Future			199.13451	199.13451	199.06491	199.06491		47,194,878.87	237	1,45
R210	On	05/08/2021	Bond Future			201.34809	201.34809	201.27849	201.27849		0.00	0	
R210	On	04/11/2021	Bond Future			200.91153	200.91153	200.84164	200.84164		0.00	0	
R210	On	03/02/2022	Bond Future			203.26709	203.26709	203.19659	203.19659		0.00	0	
<b>Total R210 Future</b>											<b>47,194,878.87</b>	<b>237</b>	<b>1,45</b>
<b>Total For R210</b>											<b>47,194,878.87</b>	<b>237</b>	<b>1,45</b>
R212	On	06/05/2021	Bond Future			171.38471	171.38471	171.31714	171.31714		0.00	0	2,95
R212	On	05/08/2021	Bond Future			170.95794	170.95794	170.89022	170.89022		0.00	0	
R212	On	04/11/2021	Bond Future			172.91444	172.91444	172.84639	172.84639		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,95</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,95</b>
R213	On	06/05/2021	Bond Future			9.95039	83.14181	9.82496	83.82435	13.90	0.00	0	9,54
R213	On	05/08/2021	Bond Future			10.16566	84.04532	10.03481	84.73556	13.29	0.00	0	
R213	On	04/11/2021	Bond Future			10.38193	81.45725	10.24547	82.15550	13.48	0.00	0	
R213	On	03/02/2022	Bond Future			10.61579	82.39354	10.47321	83.09989	13.42	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		14.38000	0.01438	20,270	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		10,366.65000	10.36665	9,690,000	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		13.46000	0.01346	19,000	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		10,457.33000	10.45733	9,780,330	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		13.91000	0.01391	19,630	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		10,412.00000	10.41200	9,735,180	15.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,296.58000	1.29658	1,485,040	14.19	0.00	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	10.84	Call		5.425.62000	5.42562	4,923,840	14.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		1,271.89000	1.27189	1,457,350	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,499.97000	5.49997	4,995,190	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,284.18000	1.28418	1,471,130	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,462.76000	5.46276	4,959,470	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		5,204.32000	5.20432	4,711,730	14.10	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,373.40000	1.37340	1,571,050	14.10	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,089.98000	3.08998	2,715,280	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,534.50000	2.53450	2,850,040	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		5,059.27000	5.05927	5,543,180	12.83	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,263.07000	1.26307	1,056,740	12.83	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,233.91000	6.23391	5,747,650	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,940.08000	1.94008	2,152,070	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,171.05000	6.17105	5,687,390	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,973.15000	1.97315	2,187,740	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,202.44000	6.20244	5,717,480	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,956.56000	1.95656	2,169,850	14.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,436.47000	3.43647	3,112,380	13.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		5,068.13000	5.06813	5,450,390	13.35	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,246.04000	2.24604	2,001,460	12.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,861.43000	6.86143	7,323,200	12.97	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,888.93000	10.88893	11,464,240	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,030.82000	3.03082	2,731,810	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,589.84000	5.58984	5,997,180	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,052.41000	3.05241	2,752,010	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,559.56000	5.55956	5,965,510	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,009.00000	3.00900	2,711,390	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,147.96000	1.14796	999,600	12.74	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,795.53000	4.79553	5,163,960	13.42	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,591.75000	2.59175	2,322,140	13.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		6,249.95000	6.24995	6,686,690	13.09	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		10,077.43000	10.07743	10,635,420	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,619.94000	5.61994	6,028,680	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		982.11000	0.98211	851,070	12.74	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,673.26000	3.67326	3,335,340	13.42	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			11.44678	62.80187	11.23979	63.91663	21.02	38,183,536.96	608	14,64
R214	On	05/08/2021	Bond Future			11.65515	63.48429	11.43973	64.61149	20.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	04/11/2021			11.86189	60.91806	11.63792	62.05797		20.52		0.00	0	
R214	On	03/02/2022			12.08267	61.61841	11.84933	62.77151		20.38		0.00	0	
<b>Total R214 Future</b>											<b>38,183,536.96</b>	<b>608</b>	<b>14,64</b>	
R214	On	06/05/2021	12.25	Put			446.96000	0.44696	629,900	23.03		0.00	0	
R214	On	06/05/2021	12.25	Call			5,597.78000	5.59778	4,665,960	23.03		0.00	0	
R214	On	06/05/2021	12.27	Put			430.78000	0.43078	608,510	23.03		0.00	0	
R214	On	06/05/2021	12.27	Call			5,676.55000	5.67655	4,739,520	23.03		0.00	0	
R214	On	06/05/2021	12.26	Put			438.80000	0.43880	619,130	23.03		0.00	0	
R214	On	06/05/2021	12.26	Call			5,637.13000	5.63713	4,702,700	23.03		0.00	0	
R214	On	05/08/2021	12.01	Call			4,983.65000	4.98365	4,255,000	21.26		0.00	0	
R214	On	05/08/2021	12.01	Put			2,070.73000	2.07073	2,469,280	21.26		0.00	0	
R214	On	05/08/2021	12.02	Call			5,016.94000	5.01694	4,285,850	21.28		0.00	0	
R214	On	05/08/2021	12.02	Put			2,054.94000	2.05494	2,451,050	21.28		0.00	0	
R214	On	05/08/2021	12.03	Call			5,050.14000	5.05014	4,316,630	21.30		0.00	0	
R214	On	05/08/2021	12.03	Put			2,039.12000	2.03912	2,432,810	21.30		0.00	0	
R214	On	04/11/2021	12.48	Put			2,469.46000	2.46946	2,843,330	22.10		0.00	0	
R214	On	04/11/2021	12.46	Call			6,518.15000	6.51815	5,755,670	22.06		0.00	0	
R214	On	04/11/2021	12.46	Put			2,497.81000	2.49781	2,875,240	22.06		0.00	0	
R214	On	04/11/2021	12.47	Call			6,550.16000	6.55016	5,785,890	22.08		0.00	0	
R214	On	04/11/2021	12.47	Put			2,483.59000	2.48359	2,859,230	22.08		0.00	0	
R214	On	04/11/2021	12.48	Call			6,582.19000	6.58219	5,816,150	22.10		0.00	0	
R214	On	03/02/2022	11.41	Call			3,747.35000	3.74735	3,229,490	20.04		0.00	0	
R214	On	03/02/2022	11.41	Put			6,019.38000	6.01938	6,654,620	20.04		0.00	0	
R214	On	03/02/2022	11.39	Call			3,701.15000	3.70115	3,187,420	20.02		0.00	0	
R214	On	03/02/2022	11.39	Put			6,079.87000	6.07987	6,719,240	20.02		0.00	0	
R214	On	03/02/2022	11.40	Call			3,724.10000	3.72410	3,208,310	20.03		0.00	0	
R214	On	03/02/2022	11.40	Put			6,049.44000	6.04944	6,686,750	20.03		0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R214</b>											<b>38,183,536.96</b>	<b>608</b>	<b>14,64</b>	
<b>Total for Bond</b>											<b>905,247,257.35</b>	<b>9,168</b>	<b>1,197,48</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			738.65300	738.65300	745.06000	745.06000			14,773,060.00	2	98
GOVI	On	05/08/2021	GOVI			746.59700	746.59700	753.07500	753.07500			0.00	0	
GOVI	On	04/11/2021	GOVI			755.04800	755.04800	761.60200	761.60200			0.00	0	
GOVI	On	03/02/2022	GOVI			763.72100	763.72100	770.35100	770.35100			0.00	0	
<b>Total GOVI Future</b>												<b>14,773,060.00</b>	<b>2</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			663,900.00000	66.39000	599,830,000		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			663,700.00000	66.37000	599,630,000		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			663,800.00000	66.38000	599,730,000		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			339,450.00000	33.94500	274,670,000		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			339,350.00000	33.93500	274,570,000		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			339,250.00000	33.92500	274,470,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			331,920.00000	33.19200	266,380,000		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			331,820.00000	33.18200	266,280,000		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			332,020.00000	33.20200	266,480,000		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			223,990.00000	22.39900	290,290,000		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			224,090.00000	22.40900	290,390,000		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			223,890.00000	22.38900	290,190,000		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>14,773,060.00</b>	<b>2</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>14,773,060.00</b>	<b>2</b>	<b>96</b>
AL37	On	06/05/2021	Index Future			778.83300	778.83300	778.38900	778.38900			0.00	0	
AL37	On	05/08/2021	Index Future			787.20900	787.20900	786.76300	786.76300			0.00	0	
AL37	On	04/11/2021	Index Future			796.12000	796.12000	795.67100	795.67100			0.00	0	
AL37	On	03/02/2022	Index Future			805.26500	805.26500	804.81200	804.81200			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			853.15900	853.15900	858.99800	858.99800			0.00	0	
AL7T	On	05/08/2021	Index Future			862.33400	862.33400	868.23900	868.23900			0.00	0	
AL7T	On	04/11/2021	Index Future			872.09500	872.09500	878.07000	878.07000			0.00	0	
AL7T	On	03/02/2022	Index Future			882.11300	882.11300	888.15700	888.15700			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			747.19400	747.19400	753.82800	753.82800			0.00	0	25
ALBI	On	05/08/2021	Index Future			755.23000	755.23000	761.93800	761.93800			0.00	0	
ALBI	On	04/11/2021	Index Future			763.77900	763.77900	770.56500	770.56500			0.00	0	
ALBI	On	03/02/2022	Index Future			772.55200	772.55200	779.41700	779.41700			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>25</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>25</b>
IGOV	On	06/05/2021	Index Future			279.89900	279.89900	279.61900	279.61900			0.00	0	85
IGOV	On	05/08/2021	Index Future			282.97900	282.97900	282.69600	282.69600			0.00	0	
IGOV	On	04/11/2021	Index Future			286.25000	286.25000	285.96500	285.96500			0.00	0	
IGOV	On	03/02/2022	Index Future			289.60500	289.60500	289.31800	289.31800			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,15</b>
JIBAR f	On	21/04/2021	Jibar Future			3.76500	96.23500	3.77500	96.22500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.80000	96.20000	3.80000	96.20000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.84500	96.15500	3.86500	96.13500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.88000	96.12000	3.90000	96.10000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			3.98000	96.02000	4.00000	96.00000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			4.01500	95.98500	4.04500	95.95500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.32000	95.68000	4.36000	95.64000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.46500	95.53500	4.57500	95.42500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.81000	95.19000	4.85000	95.15000			0.00	0	41
JIBAR f	On	21/09/2022	Jibar Future			5.01000	94.99000	5.05000	94.95000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.29500	94.70500	5.31500	94.68500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			5.44000	94.56000	5.47000	94.53000			0.00	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 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			90.81000	90.81000	90.81000	90.81000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>920,020,317.35</b>	<b>9,170</b>	<b>1,230,15</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.92168				0.00	0	
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			6.10000	104.36129	6.10000	104.34392				0.00	0	
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	
ABCPI3 On 07/12/2023 Spot Bond			3.69000	302.51971	3.69000	302.47265				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.11267				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.87477				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.19869	9.65000	102.17223				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.35234				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.03198				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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	100.99742				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	101.52524				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	101.54356				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	101.10521				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	102.49346				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	103.52574				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2024 Spot Bond					0.00000	103.02498				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	104.62605				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	100.52055				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.02402				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	101.12298				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	102.07766				0.00	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	100.47428				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	100.98868				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	101.97942				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	100.93568				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	101.09864				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	100.45368				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	101.46191				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.75723				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	100.47400				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	100.21730				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	99.82047				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	99.06385				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	100.89771				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	100.92367				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	100.94227				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	99.98691				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	100.33152				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	100.34797				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	100.37433				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	100.66623				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	100.26935				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			4.23000	4.23000	4.23000	147.93395				0.00	0	136,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	82.94445	100.00000	82.75532				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			7.06000	7.06000	7.06000	137.60947			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	17.97239	100.00000	17.93184			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	102.11199			0.00	0	4,092,30
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,092,30</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	<b>4,092,30</b>
ABN05 On 18/04/2021 Spot Bond			2.98000	218.02956	2.98000	217.99981			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			2.66000	2.66000	2.66000	147.82086			0.00	0	9,000,00
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,000,00</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>9,000,00</b>
ABN62 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	188.78589			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			4.65000	4.65000	4.65000	216.00188			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			6.93000	6.93000	6.93000	101.94035			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			7.36500	7.36500	7.36500	117.10718			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			5.59000	5.59000	5.59000	99.87762			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			5.12000	104.48050	5.12000	104.46589			0.00	0	420,000,00
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABS13 On 14/05/2022 Spot Bond			5.43000	108.09667	5.43000	108.08067			0.00	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			5.46000	110.21280	5.46000	110.19639				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			6.93000	117.33439	6.93000	117.31231				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			8.14000	116.48180	8.14000	116.45613				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.90000	108.99989	5.90000	108.98239				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			7.47500	106.16172	7.47500	106.14056				0.00	0	20,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.14074	100.00000	10.11843				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.07000	2.07000	2.07000	314.90975				0.00	0	356,500,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>356,500,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>356,500,00</b>
ABSI4 On 31/01/2022 Spot Bond			1.35000	170.01919	1.35000	170.00352				0.00	0	92,000,00
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,000,00</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>92,000,00</b>
ABX01 On 10/07/2024 Spot Bond			10.24000	10.24000	10.24000	104.03363				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	99.99986				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	99.99987				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	100.00010				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.00013				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	99.54730				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00015				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00015				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	165.82159				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	167.85615				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00013				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.00010				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.00009				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	100.49650				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	101.43744				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	100.66807				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	100.68853				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	100.41751				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	100.99179				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	99.58165				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	104.97138				0.00	300,000,000	150,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	102.05764				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.90560				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	104.24326				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.93601				0.00	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	100.93601				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	101.09316				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	100.90985				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	100.90111				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	100.99719				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	101.09323				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	101.40728				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	101.50317				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	100.57928				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	100.42977				0.00	212,000,000	53,000,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>212,000,000</b>	<b>53,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>212,000,000</b>	<b>53,000,000</b>
AHF5A: On 21/08/2023 Spot Bond			6.62000	107.95888	6.62000	107.93947				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	100.45341				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	100.48491				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	101.13306				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	100.68145				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	100.88868				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	100.45334				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	100.48482				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	100.70467				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	100.42184				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	100.46910				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	100.50057				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	100.76733				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			7.50000	112.62532	7.50000	112.60255			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			6.62000	110.35777	6.62000	110.33792			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			11.72500	93.59924	11.72500	93.56979			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	169.15681	6.35000	169.11845			0.00	0	121,000,00
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
APF04 On 21/10/2021 Spot Bond					0.00000	101.07422			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	100.86744			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	100.17866			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	100.79738			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	101.13319			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	100.32449			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	100.49445			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	99.87215			0.00	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	99.99993			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	100.48713			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			5.00000	230.98391	5.00000	230.93988			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			5.01500	208.42217	5.01500	208.38237			0.00	0	215,000,00
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>215,000,00</b>
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>	<b>215,000,00</b>
ASN13 On 31/01/2022 Spot Bond			2.33000	168.62226	2.33000	168.60220		793,132,000,000.00	340,400,000	85,100,00	
<b>Total ASN137 SPOT</b>								<b>793,132,000,000.00</b>	<b>340,400,000</b>	<b>85,100,00</b>	
<b>Total For ASN137</b>								<b>793,132,000,000.00</b>	<b>340,400,000</b>	<b>85,100,00</b>	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN140 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>									<b>0.00</b>	<b>0</b>	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.59963			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	100.74336			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	100.76034			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			2.37500	168.55856	2.37500	168.53830			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	55.68847				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	100.34169				0.00	252,000,000	63,000,00
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
ASN15(On 31/03/2028 Spot Bond			4.97000	178.55579	4.97000	178.52188				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	100.69649				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	100.50020				0.00	220,000,000	55,000,00
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,00</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,00</b>
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.10704				0.00	0	50,000,00
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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	100.00025				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	99.89259				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	103.36808	5.09000	103.34804				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.00011				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.00012				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	99.99244				0.00	28,800,000	11,400,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>28,800,000</b>	<b>11,400,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>28,800,000</b>	<b>11,400,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.52753				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	100.59656				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	100.34123				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	100.31131				0.00	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	100.00026				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	99.99407				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	100.55754				0.00	380,000,000	95,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>95,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>380,000,000</b>	<b>95,000,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.46321				0.00	324,000,000	81,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>324,000,000</b>	<b>81,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>324,000,000</b>	<b>81,000,00</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.45183				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	100.12848				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	99.97054				0.00	308,000,000	77,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>308,000,000</b>	<b>77,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>308,000,000</b>	<b>77,000,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.00012				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	100.00025				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			4.45500	4.45500	4.45500	99.91154				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			5.13500	5.13500	5.13500	91.78677				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	100.00007				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	100.00011				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	100.66808				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.00007				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	101.90307	5.20000	101.88300				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00006				0.00	0	5,700,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,700,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>5,700,00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	99.98558				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00008				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00008				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	100.34108				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.00014				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	100.00004				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.00005				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	100.82039				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	100.12072				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	100.12072				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.00018				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.00004				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	100.41427				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	100.02959				0.00	776,000,000	194,000,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>776,000,000</b>	<b>194,000,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>776,000,000</b>	<b>194,000,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.00004				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.00008				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	100.26329				0.00	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	104.04499				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	100.04133				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	100.04133				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	100.00001				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	99.99991				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	100.00016				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	100.92587				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	102.73741				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	100.89262				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	100.90136				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	100.60815			5,367,600,000,000.00	540,000,000	270,000,000
<b>Total ASN462 SPOT</b>									<b>5,367,600,000,000.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For ASN462</b>									<b>5,367,600,000,000.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	99.77783			4,774,800,000,000.00	460,000,000	230,000,000
<b>Total ASN463 SPOT</b>									<b>4,774,800,000,000.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For ASN463</b>									<b>4,774,800,000,000.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.30186			13,340,900,000,000.00	1,420,000,000	710,000,000
<b>Total ASN469 SPOT</b>									<b>13,340,900,000,000.00</b>	<b>1,420,000,000</b>	<b>710,000,000</b>
<b>Total For ASN469</b>									<b>13,340,900,000,000.00</b>	<b>1,420,000,000</b>	<b>710,000,000</b>
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.66583			0.00	0	0
<b>Total ASN470 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN470</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.71562			0.00	0	0
<b>Total ASN471 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN471</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.84194			0.00	0	0
<b>Total ASN472 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN472</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	99.78532			0.00	0	0
<b>Total ASN473 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN473</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.58207			8,364,400,000,000.00	880,000,000	440,000,000
<b>Total ASN474 SPOT</b>									<b>8,364,400,000,000.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For ASN474</b>									<b>8,364,400,000,000.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	100.56252			0.00	0	0
<b>Total ASN476 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN476</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN47: On 17/08/2025 Spot Bond					0.00000	99.99986			0.00	0	0
<b>Total ASN479 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN479</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN48: On 20/06/2025 Spot Bond					0.00000	100.00017			0.00	0	0
<b>Total ASN480 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN480</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN48: On 25/05/2021 Spot Bond					0.00000	100.33922			0.00	0	0
<b>Total ASN484 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN484</b>									<b>0.00</b>	<b>0</b>	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.95100			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	100.64942		1,063,000,000,000.00	100,000,000	50,000,000	
<b>Total ASN486 SPOT</b>								<b>1,063,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
<b>Total For ASN486</b>								<b>1,063,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
ASN486 On 01/09/2025 Spot Bond					0.00000	99.99986		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	100.26823		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	100.24372		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	99.90313		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	100.18009		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	100.10612		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	100.10612		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 18/03/2021 Spot Bond					0.00000	0.00000		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	99.89983		0.00	0		
<b>Total ASN505 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ASN505</b>								<b>0.00</b>	<b>0</b>		
ASN505 On 28/09/2025 Spot Bond					0.00000	99.99990		0.00	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 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	102.27470	9.00000	102.26849				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.06946	8.18000	102.06181				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	102.11454	8.36000	102.10718				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	102.11454	8.36000	102.10718				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	99.91138				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	100.93767				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	100.82531				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	101.28652	9.10000	101.26163				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	101.55700	11.05000	101.52682				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.55008	11.00000	101.52005			1,320,000,000,000.00		120,000,000	
<b>Total ASN530 SPOT</b>										<b>1,320,000,000,000.00</b>	<b>120,000,000</b>	
<b>Total For ASN530</b>										<b>1,320,000,000,000.00</b>	<b>120,000,000</b>	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.42586				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>	

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 31/01/2024 Spot Bond			10.50000	101.48089	10.50000	101.45220				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	101.48089	10.50000	101.45220			7,770,000,000,000.00		740,000,000	
<b>Total ASN538 SPOT</b>									<b>7,770,000,000,000.00</b>		<b>740,000,000</b>	
<b>Total For ASN538</b>									<b>7,770,000,000,000.00</b>		<b>740,000,000</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.77210				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	100.76760				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	100.41907				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	101.49474	10.60000	101.46578				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.73760	10.47000	101.44813				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	101.44628	10.55000	101.41714				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	100.72810				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	100.55865				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	100.56319				0.00	0	
<b>Total ASN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN562</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.56319				0.00	0	
<b>Total ASN563 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN563</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.50668				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	100.41574				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	100.40918				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	100.46652				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	100.43624				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	100.39265				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	100.36557				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	100.37911				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	100.37911				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	100.12171				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	100.00009				0.00	0	
<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	100.11956				0.00	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 ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.22991				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>	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.25559				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>	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.19012				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>	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.22299				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>	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.19698				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>	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.23010				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			6.02000	103.13285	6.02000	103.11595				0.00	0	1,200,885,60
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,885,60</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,200,885,60</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	99.99533	9.30000	99.97022				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.20275				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.63703				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.43629				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW30 On 05/12/2021 Spot Bond					0.00000	100.49459				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	99.91059				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			6.39000	102.17475	6.39000	102.15709				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	101.92664				0.00	0	50,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	100.47491				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	100.48795				0.00	0	150,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
BAYA5 On 31/03/2022 Spot Bond					0.00000	101.75862				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.82868				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 31/03/2021 Spot Bond					0.00000	99.83092				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 31/03/2023 Spot Bond			8.82000	8.82000	8.82000	104.06400				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.84492				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.04470				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			10.85000	10.85000	10.85000	104.78698				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	99.75509				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	99.78106				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	99.60202				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	99.60215				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	99.56112				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	99.82337				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	99.82337				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	99.42909				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	99.81806				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	99.82283				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.81744				0.00	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 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	99.82793				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	99.81727				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>	
BAYB10 On 30/06/2021 Spot Bond					0.00000	99.79672				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>	
BAYB11 On 30/09/2023 Spot Bond					0.00000	99.79050				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>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.79050				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.79050				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>	
BAYB14 On 30/09/2024 Spot Bond					0.00000	99.78545				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>	
BAYB15 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>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	99.79116				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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.14032				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>	
BAYB18 On 30/06/2023 Spot Bond					0.00000	99.78064				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BC127 On 08/05/2021 Spot Bond					0.00000	100.62520				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			7.79500	7.79500	7.79500	105.21194				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	100.73157				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	100.73158				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	99.87994				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	100.23707				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			7.62000	106.28747	7.62000	106.26587				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	100.39482				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	101.25079				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			7.52000	105.30379	7.52000	105.28228				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	101.69988				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.62000	103.08424	6.62000	103.06604				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.54992				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	102.21319				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	100.53605				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	100.83192				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	101.53759				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	103.29887				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	104.28484				0.00	100,000,000	100,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.45088				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	100.56966				0.00	0	61,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.77259				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			6.36000	111.17676	6.36000	111.15753				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.14173				0.00	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 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	100.37278				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.37061				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	100.80736				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	100.93547				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	101.22563				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	99.53600				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	96.84800				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.55600				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	100.49565				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	0.00000				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.80371				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>	

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 09/10/2023 Spot Bond					0.00000	100.17844				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	100.44723				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	100.61113				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	99.12095				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	100.97999				0.00	0	150,000,00
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.67180				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	100.72409				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	100.93320				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	101.00587				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	100.64169				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.67176				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.69791				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	99.91423				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	100.67464				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			5.22000	104.90984	5.22000	104.89493				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.52552				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	100.51643				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			7.29000	113.89155	7.29000	113.86914				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			7.54000	114.68795	7.54000	114.66462				0.00	0	2,000,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.17000	110.24591	8.17000	110.22192				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.59000	104.52807	9.59000	103.31819				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.07648				0.00	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 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	100.89969				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	100.98529				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	100.45883				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	100.49134				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	101.23889				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	101.31626				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	102.22355				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	159.36256	3.14000	159.26087				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			2.30000	2.30000	2.30000	159.30421				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	110.04385	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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	99.51979				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			7.39000	108.45097	7.39000	108.42958				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	111.17502	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	100.90656				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	100.94270				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	105.71029				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			6.19500	99.93216	6.19500	99.94910				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	99.04063	10.98000	99.01186				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	0.00000				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.16244	6.50000	120.68900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	0.00000				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	100.00009				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	100.58288				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	100.57798				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	0.00000				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			6.11500	104.60349	6.11500	104.58615				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			2.30000	168.66475	2.30000	168.64483				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			5.36000	133.99790	5.36000	133.97094				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			5.80000	131.88750	5.80000	131.85941				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	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.55467				0.00	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 CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.59649				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	100.72500				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>	
CLN460 On 13/03/2022 Spot Bond			6.82000	103.27501	6.82000	103.25618				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>	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.52878				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>	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.01942				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>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.34844				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>	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.59364				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>	
CLN472 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>	
CLN475 On 29/11/2021 Spot Bond			100.00000	64.24643	100.00000	64.10267				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>	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.60031				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48: On 20/05/2021 Spot Bond					0.00000	100.65088				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN48: On 02/12/2021 Spot Bond					0.00000	100.81146				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>	
CLN48: On 02/12/2021 Spot Bond			6.31500	105.18610	6.31500	105.16814				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>	
CLN48: On 23/06/2021 Spot Bond			10.16000	104.13992	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>	
CLN48: On 28/07/2022 Spot Bond			6.62000	104.58677	6.62000	104.56796				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>	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.34938				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>	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.00024				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>	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.36808				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>	
CLN49: On 04/09/2024 Spot Bond			7.02000	109.73190	7.02000	109.71133				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>	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.52653				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>	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.46175				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.17329				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.24106				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59158				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.67512				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.24445				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.76831				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.09571				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.23800	9.96000	100.21152				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.96761	10.01000	103.93971				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.44430				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.18744	9.60000	103.03328				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.16740				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.33546				0.00	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 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	100.56372				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	100.36730	9.20000	100.34278				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	100.84776				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	101.37752				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	101.94333				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	101.37008				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	100.79805				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	100.16740				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	100.00020				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	101.04953				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>	
CLN534 On 18/07/2025 Spot Bond			9.02000	106.50548	9.02000	106.47953				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.70241				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>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.88159				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.19793				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.15800				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.34717				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>
CLN545 On 17/01/2024 Spot Bond					0.00000	101.17175				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			8.49000	107.37591	8.49000	107.35125				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			8.54000	104.97228	8.54000	104.94804				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			8.63000	109.42859	8.63000	109.40306				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	297.94325				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>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN554</b>									<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.59757			0.00	0	
<b>Total CLN556 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>									<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.60455			0.00	0	
<b>Total CLN557 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>									<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.43213			0.00	0	
<b>Total CLN558 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>									<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.32877			0.00	0	4,000,000,00
<b>Total CLN559 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For CLN559</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	122.47300			0.00	0	
<b>Total CLN560 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>									<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.64718			0.00	0	
<b>Total CLN561 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>									<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.51933	10.19000	103.54263			0.00	0	
<b>Total CLN562 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>									<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			8.49000	109.97503	8.49000	109.94978			0.00	0	
<b>Total CLN563 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>									<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.68365			0.00	0	
<b>Total CLN564 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>									<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.41786			0.00	0	
<b>Total CLN565 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>									<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.63723			0.00	0	
<b>Total CLN566 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>									<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.29988			0.00	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 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	100.60912				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	100.63421				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	100.72991				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			8.72000	108.33943	8.72000	108.31388				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	100.63636				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	100.82716				0.00	600,000,000	300,000,000
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	100.61238				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	100.12390				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.00014				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	101.00569				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.78032				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.64123				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>	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.32628				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>
CLN58 On 16/09/2025 Spot Bond					0.00000	100.12717				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>	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.90985				0.00	1,000,000,000	500,000.00
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>
CLN58 On 31/05/2022 Spot Bond					0.00000	100.31727				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.58656				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.20306				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>	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.11275				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>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.07230				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.12473				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>	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.91605				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond			3.78000	138.54328	3.78000	111.77145				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.42481				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	99.91593				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	100.42481				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	102.98801				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	101.21268				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	100.18472				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.07230				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	100.07230				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	101.09357				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	100.65649				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.57287				0.00	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 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	101.32093				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	101.04083				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	100.44814				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	103.69538	9.32000	103.66942				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>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.84119				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.75153				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.22960				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.43245				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.32620				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.21535				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.79400				0.00	100,000,000	50,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	101.64433				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	100.00018				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	100.31725				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	100.78710				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	100.78422				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	100.72535				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	100.89713				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			6.67000	105.39814	6.67000	105.37904				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	100.57480				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.27888				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.38500	60.48993	12.38500	81.04578				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	100.41584				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			9.19000	101.95353	9.19000	101.92823				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	100.57219				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	100.42230				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	101.42400				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	100.64529				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	102.09797				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	100.42966				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	100.56959				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	100.73348				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.55696				0.00	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 CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.62162				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	100.91512				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	100.43202				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	100.07079				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	100.82742				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	100.07092				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	100.56959				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.33504				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.56959				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	100.45657				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.56959				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.27300				0.00	100,000,000	50,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
CLN656 On 20/06/2025 Spot Bond					0.00000	100.00019				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	101.49072				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	100.73094				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.00018				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.00015				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	100.17400				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	105.43700				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	128.70600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.66521				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.45801				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	100.68399				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	107.09102				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	101.88143				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	100.35993				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	100.63029				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	100.20839				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			4.33961	139.04462	4.33961	112.97824				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			4.33961	139.04462	4.33961	112.97897				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	100.32106				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	100.64329				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.67793				0.00	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 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	100.55127				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.00003				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	100.72560				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	100.65455				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	100.21128				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.61933				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.00013				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	100.00003				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.99978				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69( On 21/12/2026 Spot Bond					0.00000	100.00003				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>	
CLN69 On 01/07/2021 Spot Bond					0.00000	99.95947				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.71573				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.20196				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 07/07/2021 Spot Bond					0.00000	101.37140				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.86955				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.35868				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.78689				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.80951				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 28/02/2023 Spot Bond					0.00000	100.30358				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.54942				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	83.28233				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	79.72461				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.13559				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	84.94405				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.32291				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	100.69525				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	100.17628				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	99.99986				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	81.37935				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.62880				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.16013				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.52499				0.00	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 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	99.99985				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	99.99985				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	99.99985				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	80.39325				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.00003				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	100.15843				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	79.36564				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	79.69587				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.29460				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	80.42379				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>	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.99989				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	99.99989				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	99.99989				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	99.99988				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	99.99988				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	99.99988				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	82.98996				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	84.05834				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	84.71613				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	100.16168				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	100.68947				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.79500	105.23403	7.79500	105.21194				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.54780				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			8.02000	111.91734	8.02000	111.89317				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			5.79500	99.98413	5.79500	100.00000				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			9.64000	110.20122	9.64000	110.17271				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			6.80000	112.52192	6.80000	112.50125				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			7.45500	102.81617	7.45500	102.79550				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			10.05000	100.47020	10.05000	100.44313				0.00	0	200,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.14000	99.38822	10.14000	99.36122				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			9.82000	9.82000	9.82000	106.74758				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	100.44965				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.01015				0.00	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 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	100.70307				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	100.29200				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	100.97152				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	100.19074				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	99.99989				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	99.90804				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	100.20762				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	100.00098				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	100.42263				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	101.45462				0.00	2,950,000,000	3,700,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>2,950,000,000</b>	<b>3,700,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>2,950,000,000</b>	<b>3,700,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.89000	8.89000	8.89000	108.31859				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	100.93028			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	100.45735			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			6.57000	102.92177	6.57000	102.90353			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			6.93500	106.13185	6.93500	106.11187		1,022,589,329,000.00	147,453,400	187,980,800	
<b>Total DV23 SPOT</b>								<b>1,022,589,329,000.00</b>	<b>147,453,400</b>	<b>187,980,800</b>	
<b>Total For DV23</b>								<b>1,022,589,329,000.00</b>	<b>147,453,400</b>	<b>187,980,800</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.37781	100.00000	29.31207		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	29.37781	100.00000	29.31207		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			6.49000	109.25097	6.49000	109.23170		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	100.89271	9.69000	100.86634		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.89271	9.69000	100.86634		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			11.71500	92.74546	11.71500	92.71630		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	100.92974	10.10000	100.90227		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.92974	10.10000	100.90227		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	100.32745		0.00	0		
<b>Total DVF21 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DVF21</b>								<b>0.00</b>	<b>0</b>		
DVF22 On 28/03/2022 Spot Bond					0.00000	99.64484		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.36325				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>	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.02214				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	98.13064				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	97.43697				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	95.71916				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.21977				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	100.28144				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	97.72090				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	100.75462				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.67913				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	95.72406				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/01/2027 Spot Bond					0.00000	100.71852				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVFB29</b>									<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.48884			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	100.51237			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	105.04765	4.55000	105.03477			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			6.02500	103.73038	6.02500	103.71365			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			6.93000	108.25559	6.93000	108.23556			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			5.26000	103.33364	5.26000	103.31339			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	91.77015	5.09000	91.75235			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	132.14362	2.25000	132.12817			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			4.23500	139.36753	4.24000	139.29982			0.00	0	372,000,00
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>372,000,00</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>372,000,00</b>
EL29 On 19/11/2029 Spot Bond			4.25300	125.05769	4.25300	125.03628			0.00	0	277,000,00
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>277,000,00</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>277,000,00</b>
EL30 On 29/07/2030 Spot Bond			4.29500	120.97565	4.29500	120.95480			0.00	0	517,000,00
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>517,000,00</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>517,000,00</b>
EL31 On 02/06/2031 Spot Bond			4.90000	106.76712	4.90000	106.74705			0.00	0	208,000,00

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 EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
EL36 On 31/01/2036 Spot Bond			5.06000	93.81019	5.06000	93.79207				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	132.14362	2.25000	132.12817				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	148.91980				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	146.54203				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	112.93600				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	111.98070				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	112.32340				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.62968				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	102.75544				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	104.16226				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	99.77340				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			9.21000	106.09646	9.21000	106.07007				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			11.31500	11.31500	11.31500	97.18399				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			11.66500	11.66500	11.66500	101.60061				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			9.29000	105.84207	9.29000	104.35260				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			9.29000	9.29000	9.29000	105.32056				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			11.85000	11.85000	11.85000	79.19215				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			10.83500	10.83500	10.83500	102.18009				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			11.85000	11.85000	11.85000	96.77550				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.38463				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.29269				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.20721				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.21330				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.11908				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.15696				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.62583				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.33009				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	100.60775				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>	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.15137				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	100.28431				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.29239				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.93631				0.00	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 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	100.20048				0.00	0	50,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.76098				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	100.50858				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	100.48543				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	100.54555				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	100.49005				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 17/08/2022 Spot Bond					0.00000	100.51316				0.00	364,000,000	91,000,00
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>364,000,000</b>	<b>91,000,00</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>364,000,000</b>	<b>91,000,00</b>
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.47807				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.46694				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.53625				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.32000	107.88355	6.32000	107.86500				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>	



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/R On 25/01/2023 Spot Bond			10.00000	101.57573	10.00000	101.54835			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			8.40000	97.59279	8.40000	97.57073		4,389,356,160,000.00		522,542,400	3,166,162,800
<b>Total ES26 SPOT</b>								<b>4,389,356,160,000.00</b>		<b>522,542,400</b>	<b>3,166,162,800</b>
<b>Total For ES26</b>								<b>4,389,356,160,000.00</b>		<b>522,542,400</b>	<b>3,166,162,800</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.80980	7.85000	99.78869			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			11.91500	71.86956	11.73500	72.76723		86,366,535,208,000.00		7,248,555,200	8,870,000,000
<b>Total ES33 SPOT</b>								<b>86,366,535,208,000.00</b>		<b>7,248,555,200</b>	<b>8,870,000,000</b>
<b>Total For ES33</b>								<b>86,366,535,208,000.00</b>		<b>7,248,555,200</b>	<b>8,870,000,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.18023	7.50000	100.16019			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			12.24500	75.39525	12.24500	75.37064		28,616,645,817,000.00		2,337,006,600	12,470,000,000
<b>Total ES42 SPOT</b>								<b>28,616,645,817,000.00</b>		<b>2,337,006,600</b>	<b>12,470,000,000</b>
<b>Total For ES42</b>								<b>28,616,645,817,000.00</b>		<b>2,337,006,600</b>	<b>12,470,000,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.48987	8.50000	103.46621			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	100.88638			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	100.23376			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	99.17163			0.00	0	50,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.00006			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.88865			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.43006				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	100.52817				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	100.55258				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	100.80589				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	101.34846				0.00	1,000,000,000	500,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.44787				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	100.49126				0.00	0	500,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRB14 On 02/06/2021 Spot Bond			6.35000	6.35000	6.35000	103.71886				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	103.16411				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	101.58626				0.00	3,488,000,000	3,122,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>3,488,000,000</b>	<b>3,122,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>3,488,000,000</b>	<b>3,122,000,000</b>
FRB19 On 14/04/2021 Spot Bond			7.29000	105.72905	7.29000	105.70802				0.00	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 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	101.54785				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	102.11724				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	103.88611				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.06536				0.00	94,875,000	94,875,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>94,875,000</b>	<b>94,875,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>94,875,000</b>	<b>94,875,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.72309				0.00	340,000,000	270,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>270,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>340,000,000</b>	<b>270,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.41316				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.37875				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.99000	107.97574	8.99000	107.94966				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	103.52397				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			1.35500	170.01201	1.35500	169.99633				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.53000	311.35308	2.53000	311.31445			1,315,600,000,000.00		520,000,000	526,000,000
<b>Total FRBI23 SPOT</b>									<b>1,315,600,000,000.00</b>		<b>520,000,000</b>	<b>526,000,000</b>
<b>Total For FRBI23</b>									<b>1,315,600,000,000.00</b>		<b>520,000,000</b>	<b>526,000,000</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
FRBI25 On 31/01/2025 Spot Bond			2.62500	2.62500	2.62500	148.01099				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	189.41330	4.03000	189.38211				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			4.40000	4.40000	4.40000	100.31131				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			5.10000	5.10000	5.10000	206.65504				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.82000	80.41206	5.82000	80.39498				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			5.30000	88.83537	5.30000	88.81764				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			3.96000	3.96000	3.96000	140.95512				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.04508				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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			2.41000	168.50903	2.41000	168.48863				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			3.27000	167.29946	3.27000	167.27527				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	100.70030				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	100.12363				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	102.78666				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	100.36442				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	102.69571				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.84185				0.00	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 FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.35382				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>	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.43366				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>	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.00017				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>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.41173				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>	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.82631				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.04948				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.51890				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.00010				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.19093				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.87923				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.86176				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>	

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 14/05/2024 Spot Bond					0.00000	100.56336				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	100.57314				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	100.00018				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	102.66896				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	103.22850				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	100.46802				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	100.79061				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	100.35131				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	101.21875				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.00015				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.62830				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	100.13202				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	100.85336				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	97.59069				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	100.00001				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	100.00010				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	99.99993				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	101.12730				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	100.32587				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	101.12350				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	100.36540				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.62252				0.00	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 FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.97044				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.42751				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 13/09/2021 Spot Bond					0.00000	107.45117				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.54978				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.21364				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.83347				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.02726				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.00015				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.45954				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.04357				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.69795				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	99.99982				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	99.85209				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	100.96461				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	100.91400				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	100.82755				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	100.42078				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	101.45940				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	100.92842				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	101.27974				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	100.92986				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.90808				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.81713				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.52661				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.13777				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>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.47371				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>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.43512				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			3.05000	3.05000	3.05000	167.58434				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	167.66879				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			2.97000	2.97000	2.97000	167.69696				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			4.63000	96.66780	4.63000	96.65044				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	104.72197	4.99000	104.70194				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	101.26361				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.42370				0.00	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 FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.04933				0.00	60,000,000	30,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.94158				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	101.59332				0.00	0	370,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.55436				0.00	2,000,000,000	1,000,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.55696				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	104.61443				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	101.08476				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			4.48800	4.48800	4.48800	92.14640				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	105.80044				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	100.22760				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.76504				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.05000	103.90710	5.05000	103.88705				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			4.95000	209.75483	4.95000	209.71510				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	102.03520	5.19000	102.01515				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			4.98000	4.98000	4.98000	209.09872				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			3.51000	143.31070	3.51000	143.28904				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	124.15480	3.70500	124.13537				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	104.72197	4.99000	104.70194				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			5.10000	206.69501	5.10000	206.65504				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			5.15000	205.68714	5.15000	205.64708				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			3.04000	116.91645	3.04000	145.77465				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			5.18000	205.08529	5.18000	205.04519				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.19000	102.03520	5.19000	102.01515				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.78000	180.69210	4.78000	180.65871				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	92.67434	5.94000	92.65426				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	181.94221	4.67000	181.90910				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	181.25911	4.73000	181.22586				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			5.69000	195.17505	5.69000	195.13425				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	93.26502	5.89000	93.24494				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	102.01515				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	102.30011	5.17000	102.28006				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	183.43227	4.54000	183.39954				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			5.46000	199.57025	5.46000	199.52976				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	181.94221	4.67000	181.90910				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.67000	181.94221	4.67000	181.90910				0.00	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 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	178.66751	4.96000	178.63361				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			3.81000	141.75074	3.81000	141.72817				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			2.11000	168.93427	2.11000	168.91519				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	177.99838	5.02000	177.96433				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	177.55389	5.06000	177.51974				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			3.78000	141.90584	3.78000	141.88336				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	183.48985	4.53500	183.45714				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	177.40878				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	17.72331				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	6.23650				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.93276				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	101.02885				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>	
FRS174 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>	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.07164				0.00	376,000,000	94,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>376,000,000</b>	<b>94,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>376,000,000</b>	<b>94,000,000</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	99.90541				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 04/10/2021 Spot Bond					0.00000	151.30092				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	170.19267				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.18238				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	162.25069				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	41.20477				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.62518				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.71910				0.00	684,000,000	171,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>684,000,000</b>	<b>171,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS199</b>										<b>0.00</b>	<b>684,000,000</b>	<b>171,000,000</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	100.60993				0.00	304,000,000	76,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>304,000,000</b>	<b>76,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>304,000,000</b>	<b>76,000,000</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	100.38428				0.00	400,000,000	100,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS20 On 14/10/2025 Spot Bond					0.00000	101.04808				0.00	312,000,000	78,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>312,000,000</b>	<b>78,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>312,000,000</b>	<b>78,000,000</b>
FRS20 On 18/11/2024 Spot Bond					0.00000	100.48532				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	0
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS22 On 20/12/2024 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS22 On 06/07/2022 Spot Bond					0.00000	102.15737				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 FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.00005				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	101.40407				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	100.58856				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 <sup>2</sup> On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>5</sup> On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.75466				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>7</sup> On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>8</sup> On 13/10/2023 Spot Bond					0.00000	107.46202				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>9</sup> On 23/10/2025 Spot Bond					0.00000	106.35177				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>0</sup> On 31/03/2032 Spot Bond					0.00000	103.20738				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>1</sup> On 04/12/2022 Spot Bond					0.00000	100.36293				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>2</sup> On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>3</sup> On 09/12/2023 Spot Bond					0.00000	100.34515				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>4</sup> On 29/12/2025 Spot Bond					0.00000	101.91063				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>5</sup> On 20/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>6</sup> On 19/01/2024 Spot Bond					0.00000	101.57529				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.51436				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.41725				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>	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.35356				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>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.28808				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>	
FRS25 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>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	97.96538				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.33000	2.33000	2.33000	312.87130				0.00	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 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			2.07000	314.94490	2.07000	314.90975				0.00	0	341,000,00
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>341,000,00</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>341,000,00</b>
FRS43 On 07/12/2023 Spot Bond			2.07000	2.07000	2.07000	314.90975				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			1.35000	170.01919	1.35000	170.00352				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			1.35000	170.01919	1.35000	170.00352				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	100.70903				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	97.53311	4.89000	97.51473				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			4.47000	70.34206	4.47000	105.17378				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			2.93000	2.93000	2.93000	146.36358				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			3.21000	3.21000	3.21000	144.86987				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.13000	3.13000	3.13000	306.70148				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			5.40000	5.40000	5.40000	104.74736				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.24000	117.79963	6.24000	117.77975				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			6.82000	112.37201	6.82000	112.35119				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			7.32000	114.29571	7.32000	114.27314			840,121,524,000.00		114,770,700	97,543,60
<b>Total FRX26 SPOT</b>									<b>840,121,524,000.00</b>		<b>114,770,700</b>	<b>97,543,60</b>
<b>Total For FRX26</b>									<b>840,121,524,000.00</b>		<b>114,770,700</b>	<b>97,543,60</b>
FRX27 On 07/03/2027 Spot Bond			7.43000	113.55027	7.43000	113.52776				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.80000	114.35753	7.80000	114.33337				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			8.81500	107.04518	8.81500	107.01967				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			9.40500	101.40212	9.40500	101.37637				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			8.96000	110.58540	8.96000	110.55876				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			11.31000	76.33539	11.31000	76.31232				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	99.95224				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.21440				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	100.40489				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.36306				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	100.38515				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	100.39855				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	100.40249				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	100.41247				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.28816				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	100.35189				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	98.55098				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	100.36880				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	101.59786				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.29382				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.00000	108.51009	4.00000	108.49231				0.00	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 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	100.89618				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	100.68385				0.00	220,000,000	110,000,000
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.46308				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	101.05394				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			6.50000	112.89649	6.50000	112.87665				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	100.30601				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	102.00638				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			8.94000	101.92321	8.94000	106.77582				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	100.89957				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.99774				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.07042				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.51421				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.01839				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	98.61552				0.00	0	50,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.16682				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	100.17381				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	96.78633				0.00	0	100,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.30688				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	98.84560				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	98.07073				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	98.47485				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.11041				0.00	0	50,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	99.89165				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.72418				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	99.13621				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	100.56897				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	100.42380				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	99.98493				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	99.98593				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	100.92229				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	101.20754				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	101.28363				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	101.29844				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	101.04536				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	100.30020				0.00	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 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	100.76618				0.00	0	100,000,00
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	98.04837				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	98.24932				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	99.68154				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	100.38802				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	100.25164				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	100.18429				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	99.88367				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	99.89111				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.89332				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			2.67000	310.27008	2.67000	310.23040				0.00	0	263,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>263,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>263,000,00</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
HWAY2 On 07/12/2024 Spot Bond			3.02000	3.02000	3.02000	313.90748				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			10.33500	100.85034	10.33500	100.82228				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			4.96000	75.95453	4.96000	96.27616				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			11.79500	84.39379	11.79500	84.36707				0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.39457	100.00000	10.37131				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			11.85500	83.53342	11.85500	83.50686				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.39357	100.00000	10.37032				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	101.09803				0.00	0	25,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90659				0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.30991				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.35000	149.53266	2.36000	149.45979			55,932,252,240,000.00	23,800,958,400	288,425,600,00	
<b>Total I2025 SPOT</b>									<b>55,932,252,240,000.00</b>	<b>23,800,958,400</b>	<b>288,425,600,00</b>	
<b>Total For I2025</b>									<b>55,932,252,240,000.00</b>	<b>23,800,958,400</b>	<b>288,425,600,00</b>	
I2029 On 31/03/2029 Spot Bond			3.53000	106.89498	3.53000	106.87882			69,116,676,350,000.00	19,579,795,000	172,563,350,00	
<b>Total I2029 SPOT</b>									<b>69,116,676,350,000.00</b>	<b>19,579,795,000</b>	<b>172,563,350,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2029</b>									<b>39,116,676,350,000.00</b>	<b>19,579,795,000</b>	<b>172,563,350,00</b>
I2033 On 28/02/2033 Spot Bond			4.13000	101.77321	4.13000	101.75631			139,075,360,382,000.00	33,674,421,400	138,497,571,00
<b>Total I2033 SPOT</b>									<b>19,075,360,382,000.00</b>	<b>33,674,421,400</b>	<b>138,497,571,00</b>
<b>Total For I2033</b>									<b>19,075,360,382,000.00</b>	<b>33,674,421,400</b>	<b>138,497,571,00</b>
I2038 On 31/01/2038 Spot Bond			4.28500	114.89454	4.29000	114.79856			395,104,306,591,000.00	92,206,372,600	358,130,408,40
<b>Total I2038 SPOT</b>									<b>15,104,306,591,000.00</b>	<b>92,206,372,600</b>	<b>358,130,408,40</b>
<b>Total For I2038</b>									<b>15,104,306,591,000.00</b>	<b>92,206,372,600</b>	<b>358,130,408,40</b>
I2046 On 31/03/2046 Spot Bond			4.30000	103.25183	4.30000	103.23410			37,354,464,640,000.00	8,687,084,800	536,075,200,00
<b>Total I2046 SPOT</b>									<b>17,354,464,640,000.00</b>	<b>8,687,084,800</b>	<b>536,075,200,00</b>
<b>Total For I2046</b>									<b>17,354,464,640,000.00</b>	<b>8,687,084,800</b>	<b>536,075,200,00</b>
I2050 On 31/12/2050 Spot Bond			4.28000	106.79051	4.30000	106.37430			83,032,992,960,000.00	19,400,232,000	296,506,789,40
<b>Total I2050 SPOT</b>									<b>13,032,992,960,000.00</b>	<b>19,400,232,000</b>	<b>296,506,789,40</b>
<b>Total For I2050</b>									<b>13,032,992,960,000.00</b>	<b>19,400,232,000</b>	<b>296,506,789,40</b>
IBL101 On 24/05/2022 Spot Bond			6.33500	6.33500	6.33500	106.01412			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	101.11592			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			2.79000	309.34551	2.79000	309.30494			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	100.39036			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	100.55149			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	100.40847			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.48994			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	101.03534			0.00	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 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	100.50454				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	100.98906				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	100.41384				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	100.94901				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	100.58342				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	100.39007				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	101.03484				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	100.43234				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	100.40484				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.57285				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	100.52259				0.00	360,000,000	90,000,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</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
IBL141 On 20/02/2023 Spot Bond					0.00000	100.38870				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	100.38670				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	100.00016				0.00	388,000,000	97,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>388,000,000</b>	<b>97,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>388,000,000</b>	<b>97,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	101.21263				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	100.32435				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	100.33846				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	97.38345				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	100.41751				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	100.76673				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	100.74290				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.76781				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>	

Contract Details	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 IBL158</b>									<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.58471			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	100.62433			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	100.59766			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			1.43000	1.43000	1.43000	169.88843			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			6.99000	109.42478	6.99000	109.40401			0.00	0	360,000,00
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	100.87227			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			1.75000	169.44680	1.75000	169.42932		380,100,000,000.00		217,200,000	54,300,00
<b>Total IBL67 SPOT</b>								<b>380,100,000,000.00</b>		<b>217,200,000</b>	<b>54,300,00</b>
<b>Total For IBL67</b>								<b>380,100,000,000.00</b>		<b>217,200,000</b>	<b>54,300,00</b>
IBL78 On 25/11/2022 Spot Bond			5.41000	110.58030	5.41000	110.56400			0.00	0	
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.56032			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			5.22000	104.30969	5.22000	104.29490			0.00	0	
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	90.95592	100.00000	90.74090			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	100.40367			0.00	564,000,000	141,000,00



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 IBL89 SPOT</b>										<b>0.00</b>	<b>564,000,000</b>	<b>141,000,000</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>564,000,000</b>	<b>141,000,000</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	100.65273				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	102.36190				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			8.19000	107.37985	8.19000	107.35604				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			10.21500	110.25363	10.21500	110.42612				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	100.26329				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			8.76000	112.20929	8.76000	112.18286				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	100.78295				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	99.75893				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	100.53571				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.32540				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	98.99790				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.63688				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	100.14652				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	98.55226				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.06284				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	98.42990				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	100.90984				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	100.11556				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			7.64000	105.90747	7.64000	105.88566				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			6.07500	104.01894	6.07500	104.00168				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.48909				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	101.76347				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ING383</b>										<b>0.00</b>	<b>0</b>	
ING384 On 30/09/2021 Spot Bond					0.00000	96.17923				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	101.66480				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	102.96803				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	101.40106				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	100.23565				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	100.25033				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	100.03109				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	99.99999				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	99.99998				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	99.65034				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.11925				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	100.68143				0.00	216,000,000	54,000,00

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 IPF24 SPOT</b>										<b>0.00</b>	<b>216,000,000</b>	<b>54,000,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>216,000,000</b>	<b>54,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.98330				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	100.62234				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	100.63353				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	99.97295				0.00	0	50,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	98.30957				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	101.17239				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	100.15989				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	100.49385				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	100.39311	2.75000	100.38554				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.43000	173.50163	5.43000	173.46654				0.00	0	25,000,00
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
IV035 On 07/04/2022 Spot Bond					0.00000	104.71593				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	102.08124				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	99.99975				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			3.85000	3.85000	3.85000	166.46480				0.00	0	52,000,00
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,000,00</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>52,000,00</b>
IV040 On 29/09/2021 Spot Bond					0.00000	101.32992				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			8.35000	101.62258	8.35000	101.59961				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	102.28977				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			8.35500	8.35500	8.35500	106.80501				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	101.07364				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			2.35000	168.59394	2.35000	168.57380				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	101.70066				0.00	2,000,000,000	1,000,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.42990				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	174.58636	5.33000	174.55150				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.90111				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			11.52000	100.79391	11.52000	100.76328				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			6.83500	105.86067	6.83500	105.84113				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	99.90721				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	99.90478				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	99.90640				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	100.69091				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			6.48500	103.85172	6.48500	103.83345				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	100.12894				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	100.62782				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.95268				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	100.77716				0.00	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 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	100.36203				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	100.24893				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	100.29513				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	100.79438				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	100.86860				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.00003				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	100.51798				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	100.48154				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	100.16001				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC156 On 22/04/2021 Spot Bond					0.00000	100.84562				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	99.96147				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	100.03280				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	100.09746				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.00000				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	101.08443				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	100.26826				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	99.92101				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	101.15355				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	100.00000				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	0.00000				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	100.55201				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.58348				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	99.99995				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	99.87834				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.00000				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	101.87386	7.40000	101.85353				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	100.32525				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	100.35301				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	100.53384				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	100.11740				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	3.95000				0.00	0	
<b>Total IVZ034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ034</b>										<b>0.00</b>	<b>0</b>	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				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	99.83793				0.00	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 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	99.76248				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	99.60214				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	99.52514				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	99.44827				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	99.37151				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	99.28623				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	99.20878				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	99.13145				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	99.07628				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>	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				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	98.97715				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ048 On 24/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
<b>Total IVZ048 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For IVZ048</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.00027			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	99.97414			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			6.32000	106.40622	6.32000	106.38802			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	100.30854			0.00	328,000,000	2,082,000,000
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>328,000,000</b>	<b>2,082,000,000</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>328,000,000</b>	<b>2,082,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	99.39927			0.00	0	200,000,000
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.91293			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	97.35717			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	100.44451			0.00	0	
<b>Total KAP016 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>									<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.99888			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	100.85939			0.00	0	3,300,000,000
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP11</b>										0.00	0	3,300,000,00
KW01 On 31/10/2027 Spot Bond			8.73000	128.90460	8.73000	128.87417				0.00	0	
<b>Total KW01 SPOT</b>										0.00	0	
<b>Total For KW01</b>										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.11807				0.00	0	
<b>Total LBK15 SPOT</b>										0.00	0	
<b>Total For LBK15</b>										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.34613				0.00	0	
<b>Total LBK18 SPOT</b>										0.00	0	
<b>Total For LBK18</b>										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.30000	106.24612	7.30000	106.22520				0.00	0	
<b>Total LBK20 SPOT</b>										0.00	0	
<b>Total For LBK20</b>										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.78100				0.00	0	
<b>Total LBK23 SPOT</b>										0.00	0	
<b>Total For LBK23</b>										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.32000	107.52786	9.32000	107.50095				0.00	0	
<b>Total LBK24 SPOT</b>										0.00	0	
<b>Total For LBK24</b>										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total LBK26 SPOT</b>										0.00	0	
<b>Total For LBK26</b>										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.72207				0.00	0	
<b>Total LBK27 SPOT</b>										0.00	0	
<b>Total For LBK27</b>										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.40500	95.17754	12.40500	95.14590				0.00	0	
<b>Total LBK28 SPOT</b>										0.00	0	
<b>Total For LBK28</b>										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.37000	101.56329	10.37000	101.53509				0.00	0	
<b>Total LBK29 SPOT</b>										0.00	0	
<b>Total For LBK29</b>										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.38861				0.00	0	
<b>Total LBK30 SPOT</b>										0.00	0	
<b>Total For LBK30</b>										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.26653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.66500				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	99.76318				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	94.39827				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	93.96515				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	85.58032				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	101.06818				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			6.83000	109.60576	6.83000	109.58553				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	102.41253				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	101.33505				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>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.57652				0.00	0	700,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.43390				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.23172				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	100.94391				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	100.69965				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	101.04664				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	100.53913				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	100.55329				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	99.93714				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	100.42612				0.00	300,000,000	150,000,000
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.43794				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	100.47403				0.00	0	
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.67937				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	100.46075				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.39688				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	100.22160				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	100.40216				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	100.43454				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	101.53977				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	100.38345				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	100.91259				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	100.79349				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	100.73561				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	100.15551				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.13631				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	100.63545				0.00	0	5,000,000.00

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 MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.33199				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	99.92757				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	99.92596				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	100.76184				0.00	0	350,000.00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000.00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>350,000.00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.25187				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 12/08/2025 Spot Bond			7.67000	7.67000	7.67000	114.52205				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			6.12000	107.40916	6.12000	107.39127				0.00	0	1,050,000.00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.55902				0.00	0	50,000.00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.60384				0.00	0	200,000.00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	99.95715				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			8.29000	107.11049	8.29000	107.08660				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	100.53807			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			8.54000	97.30897	8.54000	97.28978			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	101.07659			0.00	0	200,000,00
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.94849			0.00	0	100,000,00
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	100.13206			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	100.19529			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	100.71364			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	98.35987			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	100.58552			0.00	0	
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.60778			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.05620			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	99.20799			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.84391				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	100.21741				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.00385				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	101.26976				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	100.89244				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			8.24000	101.33422	8.24000	101.31161				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	100.96453				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	100.62568				0.00	700,000,000	350,000,00
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
<b>Total For MTNC22</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.44422				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.44422				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.47569				0.00	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 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	100.47562				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	100.80586				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	100.59167				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.00019				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	100.00035				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	103.48679				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.00015				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	100.00021				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			6.34000	105.81002	6.34000	105.79178				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.92000	108.12805	6.92000	108.10773			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			9.17000	107.03210	9.17000	107.00560		45,850,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total NAM04 SPOT</b>								<b>15,850,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For NAM04</b>								<b>15,850,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.83132			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	100.86771			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	100.74230			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	100.97779			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	100.76970			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			6.20000	99.91514	6.20000	99.93211			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	99.87167	9.38000	99.89732			0.00	0	
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.48500	108.81350	6.48500	108.79463			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			5.37000	103.23252	5.37000	103.21754			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			5.78500	103.54613	5.78500	103.52982			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK15A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.54000	110.84905	6.54000	110.82935			0.00	0	
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			7.06000	116.32952	7.06000	116.30735			0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.31500	106.72859	6.31500	106.71037			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			7.05000	117.37490	7.05000	117.35256			0.00	0	
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.05603			0.00	310,000,000	155,000,00
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>310,000,000</b>	<b>155,000,00</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>310,000,000</b>	<b>155,000,00</b>
NBK21 On 21/07/2027 Spot Bond			8.09000	114.18694	8.09000	114.16193			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			5.41000	110.74492	5.41000	110.72859			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			6.77500	119.05946	6.77500	119.03755			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			7.81500	119.70681	7.81500	119.68146			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.57660			0.00	0	
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.89500	5.89500	5.89500	109.46280			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>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.65310			0.00	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 NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	30.29936	100.00000	30.23156				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>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.84749				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.00000	117.15045	8.00000	117.12508				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.81500	110.50278	5.81500	110.48529				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>	
NBK29 On 31/07/2026 Spot Bond			7.16000	116.13474	7.16000	116.11217				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.27000	109.57578	6.27000	109.55709				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.94500	111.81012	5.94500	111.79203				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.11890				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.68434				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.30286				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.16499				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.11639				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.96500	9.96500	9.96500	71.03688				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	103.99224				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	100.81050				0.00	1,400,000,000	1,100,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,100,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,100,000,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.12124				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	101.45487				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	101.54844				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	102.97083				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	100.63130				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.02064				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	101.63884				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	100.79857				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.93709				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.15774				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	100.42723				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.81803				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.68025				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.78486				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.09102				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.69360				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.81781				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.37187				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00014				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			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			9.13500	104.02528	9.13500	104.00003				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00014				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			9.17000	103.49569	9.17000	103.47048				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00014				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.00002				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	101.74548				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.15473				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	100.90980				0.00	600,000,000	300,000,000
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	101.19446				0.00	2,000,000,000	1,000,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.44399				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.33996				0.00	0	250,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.67575				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	101.72892				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	101.63097				0.00	0	50,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.48947				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	100.90331				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	106.14697				0.00	508,000,000	127,000,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>508,000,000</b>	<b>127,000,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>508,000,000</b>	<b>127,000,00</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.75202				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	104.16846				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.66693				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	104.25369				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.31894				0.00	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 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	104.33191				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	102.43407				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	100.33671				0.00	5,000,000,000	2,500,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	104.84978	13.50000	104.81171				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	101.16678				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	101.30280				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	101.14091				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	100.54957				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.03517				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	100.62312				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	100.15163				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>	

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 11/05/2025 Spot Bond					0.00000	100.86977				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	101.50354				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	100.51845				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	100.52840				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			5.15000	5.15000	5.15000	205.64708				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	189.26268				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			3.11500	3.11500	3.11500	145.37468				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			3.83000	3.83000	3.83000	104.56139				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	104.02234				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			3.22000	3.22000	3.22000	144.81686				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	195.32665	3.45000	3.45000			1,117,800,000,000.00	324,000,000	81,000,000	
<b>Total NILB12 SPOT</b>									<b>1,117,800,000,000.00</b>	<b>324,000,000</b>	<b>81,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NILB12</b>									<b>1,117,800,000,000.00</b>	<b>324,000,000</b>	<b>81,000,000</b>
NILB13 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	142.76655			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	196.24989			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	194.51452	3.83000	194.48355			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	102.49935	5.15500	102.47928			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	99.99998			0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN014 On 10/09/2024 Spot Bond					0.00000	101.40706			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	101.51220			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	98.17693			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	130.94993			0.00	0	
<b>Total NN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>									<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.10396			0.00	296,000,000	74,000,000
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>296,000,000</b>	<b>74,000,000</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>296,000,000</b>	<b>74,000,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.25288			0.00	560,000,000	140,000,000
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961			0.00	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 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	100.42986				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	100.03177				0.00	368,000,000	92,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>368,000,000</b>	<b>92,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>368,000,000</b>	<b>92,000,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.72428				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	121.79487				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	99.12732				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	100.45203				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	99.69438				0.00	396,000,000	99,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>396,000,000</b>	<b>99,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>396,000,000</b>	<b>99,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	138.54928				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.65909				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	138.34739				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	136.33147				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.16354				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	126.01235				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	98.71001				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	96.61258				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	94.73590				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	98.63521				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	100.17252				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					0.00000	100.23164				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.93662				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.67000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.97000				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	111.52000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	110.21000				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>	
NNF016 On 21/09/2023 Spot Bond					0.00000	108.52437				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>	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.72053				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>	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.72025				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>	
NNF019 On 01/08/2022 Spot Bond					0.00000	108.78164				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	100.69266				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>	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.44414				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>	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.16546				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.86615				0.00	0	
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.55077				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	89.11589				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	100.42647				0.00	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 NNF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF026</b>										<b>0.00</b>	<b>0</b>	
NNF02 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>	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.78164				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.02893				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.96424				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	100.30153				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	84.84041				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	100.43952				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	100.44038				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.41269				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	100.32505				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	111.16265				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.47189				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	100.45212				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	100.36027				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	113.25673				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	100.37200				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			6.99000	112.69980	6.99000	112.67841				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			2.92000	196.49058	2.92000	196.46413				0.00	0	123,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>123,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>123,000,00</b>
NRA02 On 30/11/2028 Spot Bond			9.41000	119.09890	9.41000	119.06882				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	15.96415	100.00000	15.92862				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.37422				0.00	196,000,000	49,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>196,000,000</b>	<b>49,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>196,000,000</b>	<b>49,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.56468				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	99.92591				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.49704				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	99.83914				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	100.14837				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	100.15038				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	100.19486				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	100.19359				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.56712				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		500,000,000,000,000.00		25,000,000,000	100,630,000,00	
<b>Total NTCG01 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>100,630,000,00</b>	
<b>Total For NTCG01</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>100,630,000,00</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.08203				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			6.16000	104.06115	6.16000	104.04400				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			7.35000	112.41050	7.35000	112.38845				0.00	0	1,530,000,00

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 OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
OML09 On 14/09/2022 Spot Bond			6.35000	106.59442	6.35000	106.57632				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			7.67500	113.99722	7.67500	113.97389				0.00	0	910,000.00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000.00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000.00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	98.81327				0.00	0	50,000.00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.91229				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.19371				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	100.18973				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	100.37845				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	101.07025				0.00	0	100,000.00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	100.62590				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	100.36487				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	100.43791				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PRE2B On 20/02/2022 Spot Bond					0.00000	100.49299				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	100.50085				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	100.50872				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			7.38000	117.05506	7.39000	116.98153			547,685,825,984,000.00	2,648,737,916,800	1,193,785,820,200	
<b>Total R186 SPOT</b>									<b>17,685,825,984,000.00</b>	<b>648,737,916,800</b>	<b>193,785,820,200</b>	
<b>Total For R186</b>									<b>17,685,825,984,000.00</b>	<b>648,737,916,800</b>	<b>193,785,820,200</b>	
R197 On 07/12/2023 Spot Bond			1.67000	318.11025	1.72000	317.67999			6,186,062,096,000.00	3,704,228,800	171,261,814,400	
<b>Total R197 SPOT</b>									<b>6,186,062,096,000.00</b>	<b>3,704,228,800</b>	<b>171,261,814,400</b>	
<b>Total For R197</b>									<b>6,186,062,096,000.00</b>	<b>3,704,228,800</b>	<b>171,261,814,400</b>	
R202 On 07/12/2033 Spot Bond			4.15000	227.03230	4.15000	226.99420			976,121,847,680,000.00	476,173,939,200	235,168,719,600	
<b>Total R202 SPOT</b>									<b>16,121,847,680,000.00</b>	<b>476,173,939,200</b>	<b>235,168,719,600</b>	
<b>Total For R202</b>									<b>16,121,847,680,000.00</b>	<b>476,173,939,200</b>	<b>235,168,719,600</b>	
R2023 On 28/02/2023 Spot Bond			5.33000	104.89318	5.32000	104.89690			850,640,412,645,000.00	722,446,606,500	449,463,532,200	
<b>Total R2023 SPOT</b>									<b>10,640,412,645,000.00</b>	<b>722,446,606,500</b>	<b>449,463,532,200</b>	
<b>Total For R2023</b>									<b>10,640,412,645,000.00</b>	<b>722,446,606,500</b>	<b>449,463,532,200</b>	
R2030 On 31/01/2030 Spot Bond			9.33500	93.20403	9.33500	93.18054			568,159,338,935,500.00	1,346,348,081,300	2,265,846,155,900	
<b>Total R2030 SPOT</b>									<b>18,159,338,935,500.00</b>	<b>346,348,081,300</b>	<b>265,846,155,900</b>	
<b>Total For R2030</b>									<b>18,159,338,935,500.00</b>	<b>346,348,081,300</b>	<b>265,846,155,900</b>	
R2032 On 31/03/2032 Spot Bond			10.10000	87.71317	10.10000	87.68944			761,436,214,720,000.00	372,419,427,200	745,123,015,200	
<b>Total R2032 SPOT</b>									<b>11,436,214,720,000.00</b>	<b>372,419,427,200</b>	<b>745,123,015,200</b>	
<b>Total For R2032</b>									<b>11,436,214,720,000.00</b>	<b>372,419,427,200</b>	<b>745,123,015,200</b>	
R2035 On 28/02/2035 Spot Bond			10.83000	86.66573	10.83000	86.64090			303,242,332,812,000.00	1,136,033,456,400	1,715,223,427,400	
<b>Total R2035 SPOT</b>									<b>13,242,332,812,000.00</b>	<b>136,033,456,400</b>	<b>715,223,427,400</b>	
<b>Total For R2035</b>									<b>13,242,332,812,000.00</b>	<b>136,033,456,400</b>	<b>715,223,427,400</b>	
R2037 On 31/01/2037 Spot Bond			11.07500	82.15570	11.07500	82.13124			752,978,346,970,000.00	700,043,191,600	543,888,581,100	
<b>Total R2037 SPOT</b>									<b>12,978,346,970,000.00</b>	<b>700,043,191,600</b>	<b>543,888,581,100</b>	
<b>Total For R2037</b>									<b>12,978,346,970,000.00</b>	<b>700,043,191,600</b>	<b>543,888,581,100</b>	
R2040 On 31/01/2040 Spot Bond			11.20500	84.10780	11.20500	84.08247			722,644,278,226,500.00	599,968,253,300	438,735,678,100	
<b>Total R2040 SPOT</b>									<b>12,644,278,226,500.00</b>	<b>599,968,253,300</b>	<b>438,735,678,100</b>	

Contract Details	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 R2040</b>									<b>22,644,278,226,500.00</b>	<b>599,968,253,300</b>	<b>438,735,678,10</b>
R2044 On 31/01/2044 Spot Bond			11.26000	80.76404	11.26000	80.73960			057,676,865,412,000.00	360,362,066,200	916,080,313,10
<b>Total R2044 SPOT</b>									<b>57,676,865,412,000.00</b>	<b>360,362,066,200</b>	<b>916,080,313,10</b>
<b>Total For R2044</b>									<b>57,676,865,412,000.00</b>	<b>360,362,066,200</b>	<b>916,080,313,10</b>
R2048 On 28/02/2048 Spot Bond			11.19000	79.91324	11.19000	79.88960			303,488,153,100,000.00	2,171,893,490,000	1,727,701,799,00
<b>Total R2048 SPOT</b>									<b>13,488,153,100,000.00</b>	<b>171,893,490,000</b>	<b>727,701,799,00</b>
<b>Total For R2048</b>									<b>13,488,153,100,000.00</b>	<b>171,893,490,000</b>	<b>727,701,799,00</b>
R208 On 31/03/2021 Spot Bond			3.55000	99.93197	3.55000	99.92225			530,900,000,000,000.00	1,558,000,000,000	713,009,500,00
<b>Total R208 SPOT</b>									<b>10,900,000,000,000.00</b>	<b>558,000,000,000</b>	<b>713,009,500,00</b>
<b>Total For R208</b>									<b>10,900,000,000,000.00</b>	<b>558,000,000,000</b>	<b>713,009,500,00</b>
R209 On 31/03/2036 Spot Bond			10.92500	65.75158	10.74500	66.71666			459,517,015,670,000.00	316,660,596,400	853,956,971,50
<b>Total R209 SPOT</b>									<b>19,517,015,670,000.00</b>	<b>316,660,596,400</b>	<b>353,956,971,50</b>
<b>Total For R209</b>									<b>19,517,015,670,000.00</b>	<b>316,660,596,400</b>	<b>353,956,971,50</b>
R210 On 31/03/2028 Spot Bond			3.32500	198.04903	3.33000	197.95736			26,625,758,775,000.00	8,007,747,000	135,990,400,00
<b>Total R210 SPOT</b>									<b>16,625,758,775,000.00</b>	<b>8,007,747,000</b>	<b>135,990,400,00</b>
<b>Total For R210</b>									<b>16,625,758,775,000.00</b>	<b>8,007,747,000</b>	<b>135,990,400,00</b>
R212 On 31/01/2022 Spot Bond			1.05000	170.45050	1.10000	170.36397			171,074,619,240,000.00	162,928,208,800	167,678,400,00
<b>Total R212 SPOT</b>									<b>1,074,619,240,000.00</b>	<b>162,928,208,800</b>	<b>167,678,400,00</b>
<b>Total For R212</b>									<b>1,074,619,240,000.00</b>	<b>162,928,208,800</b>	<b>167,678,400,00</b>
R213 On 28/02/2031 Spot Bond			9.84000	82.69945	9.71500	83.36910			186,362,956,224,000.00	323,817,373,600	465,019,675,30
<b>Total R213 SPOT</b>									<b>16,362,956,224,000.00</b>	<b>323,817,373,600</b>	<b>465,019,675,30</b>
<b>Total For R213</b>									<b>16,362,956,224,000.00</b>	<b>323,817,373,600</b>	<b>465,019,675,30</b>
R214 On 28/02/2041 Spot Bond			11.13500	63.58825	11.13500	63.56952			308,436,803,132,000.00	297,120,503,200	798,456,558,50
<b>Total R214 SPOT</b>									<b>18,436,803,132,000.00</b>	<b>297,120,503,200</b>	<b>798,456,558,50</b>
<b>Total For R214</b>									<b>18,436,803,132,000.00</b>	<b>297,120,503,200</b>	<b>798,456,558,50</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.25956			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.31606			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	99.81842			0.00	0	100,000,00
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.13366			0.00	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 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	98.68613				0.00	348,000,000	87,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>348,000,000</b>	<b>87,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>348,000,000</b>	<b>87,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.48855				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	99.77438				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	98.31067				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	97.16034				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	99.91315				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.00001				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	99.99997				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.91743				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	97.92944				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	97.71617				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.48518				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	100.17959				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	101.66508				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 17/09/2021 Spot Bond					0.00000	100.09258				0.00	0	
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	100.81284				0.00	0	600,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	100.37118				0.00	4,000,000,000	2,000,000,00
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
RED40 On 29/01/2024 Spot Bond					0.00000	102.24708				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	100.42121				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	101.69626				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	102.46015				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	101.78221				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	102.01723				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.48200				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	101.02000				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	98.97022				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	101.01349				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	100.95189				0.00	0	250,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.69500	104.52834	5.69500	104.51211				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			6.97000	108.88124	6.97000	108.86074				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			11.58500	96.17692	11.58500	96.14716				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			5.57000	110.43396	5.57000	110.41720				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	101.33893				0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBK26 On 25/04/2021 Spot Bond			6.39000	105.53378	6.39000	105.51541			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	100.70285			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	100.34557			0.00	128,000,000	64,000,00
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>128,000,000</b>	<b>64,000,00</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>128,000,000</b>	<b>64,000,00</b>
SBS19 On 23/06/2021 Spot Bond			5.11000	103.76800	5.11000	103.75366			0.00	0	100,000,00
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS20 On 15/05/2026 Spot Bond			7.07000	116.22909	7.07000	116.20678			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.69322			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			5.95000	111.90984	5.95000	111.89172			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			7.16500	107.08705	7.16500	107.06623			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			7.53500	113.73066	7.53500	113.70755			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			6.26000	111.99752	6.26000	111.97875			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			6.49500	110.05808	6.49500	110.03865		77,940,000,000,000.00		12,000,000,000	8,000,000,00
<b>Total SBS38 SPOT</b>								<b>'7,940,000,000,000.00</b>		<b>12,000,000,000</b>	<b>8,000,000,00</b>
<b>Total For SBS38</b>								<b>'7,940,000,000,000.00</b>		<b>12,000,000,000</b>	<b>8,000,000,00</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
SBS39 On 29/01/2030 Spot Bond			8.83500	106.72266	8.83500	106.69717				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			4.43000	105.65982	4.43000	105.64703				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			5.22000	110.99598	5.22000	110.98017				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			6.82000	118.82757	6.82000	118.80556				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			7.67500	120.04194	7.67500	120.01696				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			5.36000	110.50323	5.36000	110.48708				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.00518				0.00	0	2,200,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.38862				0.00	10,000,000	5,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.66000	105.32713	4.66000	105.31373				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			5.89500	5.89500	5.89500	111.43605				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	104.46377				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	104.15113				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.04916				0.00	528,000,000	162,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>528,000,000</b>	<b>162,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>528,000,000</b>	<b>162,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.93500	107.19146	4.93500	107.17711				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	101.91595				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	103.20962				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	101.54261				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	101.32363				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32933				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	102.39592				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	101.17233				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	100.38973				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	100.93653				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	100.67222				0.00	2,800,000,000	1,400,000,000

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 SBS68 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.31032				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			2.14000	314.39500	2.14000	314.35931				0.00	0	100,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	204.64512				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.82646				0.00	0	2,800,000,000
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.46512				0.00	0	5,146,200,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,146,200,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>5,146,200,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.06443				0.00	1,800,000,000	500,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>500,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>500,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	103.24864				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	102.70166				0.00	352,000,000	138,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>352,000,000</b>	<b>138,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>352,000,000</b>	<b>138,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.45280				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			7.42000	110.29528	7.42000	110.27321				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	101.06731				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	99.73136				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	104.86613				0.00	432,000,000	508,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>432,000,000</b>	<b>508,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>432,000,000</b>	<b>508,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	100.49583				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	101.78353				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	100.31823				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.84968				0.00	400,000,000	100,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.56040				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	100.53791				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	100.71427				0.00	224,000,000	56,000,000
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>224,000,000</b>	<b>56,000,000</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>224,000,000</b>	<b>56,000,000</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.55748				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	100.58485				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.59171				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	100.54285				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	100.59171				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	100.67474				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	100.65035				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	99.84770				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.61126				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	101.25736				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			7.12000	113.99570	7.12000	113.97380				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	100.43140				0.00	0	50,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.33975				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	99.34595				0.00	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 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	100.53568				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	100.99738				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	100.40843				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	100.42712				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	99.95834				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.11742				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	100.14857				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	100.35963				0.00	0	50,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.06676				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	101.06218				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	100.39152				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.28802				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	102.17229				0.00	0	250,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SSN00 On 31/03/2021 Spot Bond			5.98500	99.88535	5.98500	99.86899				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			5.98500	99.88535	5.98500	99.86899				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			3.77500	3.77500	3.77500	141.90924				0.00	0	148,000,00
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>148,000,00</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>148,000,00</b>
SSN01 On 21/12/2026 Spot Bond			7.36500	117.13045	7.36500	117.10718				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.20500	86.29025	9.20500	86.26916				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	97.12140				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	100.37211				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	101.03885				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			6.72000	111.46148	6.72000	111.44124				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	104.72197	4.99000	104.70194				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.24801				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	100.82439				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	101.66114				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			2.75000	2.75000	2.75000	309.61305				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	100.84345				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	100.71751				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.98649				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	183.28440				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	145.13531				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.01515				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	100.53011				0.00	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 SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	183.74545				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.33861				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.33204				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.31584				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	100.12154				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.11851				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.05709				0.00	332,000,000	83,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>332,000,000</b>	<b>83,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>332,000,000</b>	<b>83,000,000</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	101.06340				0.00	320,000,000	80,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
SSN078 On 31/07/2021 Spot Bond					0.00000	90.97900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 27/08/2024 Spot Bond					0.00000	100.34745				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.17681				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.70650				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	208.17823				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.79085				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.00023				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.67678				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	100.27937				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	100.37267				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	100.23163				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			10.00000	89.55699	10.00000	89.53285				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	100.28597				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.00003				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	100.23714				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	90.03003	4.55500	185.92155				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			5.20500	85.23414	5.20500	204.54524				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	100.63097				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	100.57425				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.50647				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>	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.50647				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>	
SSN11: On 17/05/2021 Spot Bond					0.00000	100.42753				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			7.96000	103.71410	7.96000	103.69186				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	100.43360				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			4.44000	106.12949	4.44000	106.11662				0.00	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 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	100.28433				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	100.37056				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	100.35479				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	100.80332				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	100.72704				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.43817				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>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.67231				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.99216				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	101.93933				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>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.40945				0.00	0	3,000,000,00
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.95045				0.00	0	310,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</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
TFS157 On 16/11/2023 Spot Bond					0.00000	101.13062				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>	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.89363				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>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.54941				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	100.59718				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	99.85990				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.93581				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.44197				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.63122				0.00	0	660,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
TFS166 On 15/10/2025 Spot Bond					0.00000	100.86807				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.44462				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.44000	107.06063	4.44000	107.04764				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.87002				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond			4.44000	106.32593	4.44000	106.31304				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.49261				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.59934				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.45957				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.85701				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.90683				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	100.50676				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	100.76708				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	101.58214				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	101.37251				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	100.41473				0.00	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 TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.28358				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>	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.31527				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.40687				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.38952				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.44311				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.75276				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.82517				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.48011				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.94167				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.46122				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.86215				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.05394				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	100.62865				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	100.39503				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	100.41001				0.00	0	250,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.71458	8.49000	100.69145				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	100.41316				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.41395				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.39424				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.41159				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.48748	5.76000	100.47171				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.42892				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45727				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45885				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.45334				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.49112				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.48089				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.62234				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68900				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.64980				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	100.03873				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			6.46000	103.97358	6.46000	103.95562				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			7.62000	106.32458	7.62000	106.30297				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	101.21853				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	101.21141				0.00	0	50,000.00

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 TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
TL28 On 24/04/2025 Spot Bond			7.84000	108.78879	7.84000	108.76581				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	101.54239				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.06360				0.00	0	300,000,00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.40515				0.00	0	250,000,00
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.61654				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.30000	112.30731	7.30000	112.28507			811,510,340,000.00		111,165,800	1,357,152,80
<b>Total TN23 SPOT</b>									<b>811,510,340,000.00</b>		<b>111,165,800</b>	<b>1,357,152,80</b>
<b>Total For TN23</b>									<b>811,510,340,000.00</b>		<b>111,165,800</b>	<b>1,357,152,80</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	25.38012	100.00000	25.32333			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			8.65500	103.89445	8.65500	103.87014			1,374,484,971,000.00		158,808,200	12,202,456,40
<b>Total TN25 SPOT</b>									<b>1,374,484,971,000.00</b>		<b>158,808,200</b>	<b>12,202,456,40</b>
<b>Total For TN25</b>									<b>1,374,484,971,000.00</b>		<b>158,808,200</b>	<b>12,202,456,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.76362	100.00000	12.73507			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			9.15000	101.95196	9.15000	101.92677			1,088,075,910,000.00		118,915,400	13,101,599,40
<b>Total TN27 SPOT</b>									<b>1,088,075,910,000.00</b>		<b>118,915,400</b>	<b>13,101,599,40</b>
<b>Total For TN27</b>									<b>1,088,075,910,000.00</b>		<b>118,915,400</b>	<b>13,101,599,40</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.32625	100.00000	12.29868			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			10.94500	102.18188	10.94500	102.15198				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.24864	8.00000	121.22252				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			12.50500	92.16605	12.50500	92.13535				0.00	0	2,078,291,70
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,078,291,70</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,078,291,70</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.89111	10.75000	104.86094				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	99.36241				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			6.43000	107.21679	6.43000	107.19805				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.52106				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	100.68063				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	99.61761				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	100.71521				0.00	112,000,000	28,000,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>112,000,000</b>	<b>28,000,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>112,000,000</b>	<b>28,000,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	101.03302				0.00	128,000,000	32,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>128,000,000</b>	<b>32,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>128,000,000</b>	<b>32,000,00</b>
TRA4A On 13/04/2024 Spot Bond			6.72000	110.91378	6.72000	110.89365			860,160,000,000.00		128,000,000	32,000,00
<b>Total TRA4A4 SPOT</b>									<b>860,160,000,000.00</b>		<b>128,000,000</b>	<b>32,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A4</b>										860,160,000,000.00	128,000,000	32,000,000
TRA4A On 13/04/2022 Spot Bond					0.00000	100.98045				0.00	0	
<b>Total TRA4A6 SPOT</b>										0.00	0	
<b>Total For TRA4A6</b>										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.03302				0.00	0	
<b>Total TRA4A7 SPOT</b>										0.00	0	
<b>Total For TRA4A7</b>										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.82743	8.62000	103.80336				0.00	0	
<b>Total TRA4A8 SPOT</b>										0.00	0	
<b>Total For TRA4A8</b>										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.28479				0.00	0	
<b>Total TRA4B1 SPOT</b>										0.00	0	
<b>Total For TRA4B1</b>										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.10695				0.00	0	
<b>Total TRA4B2 SPOT</b>										0.00	0	
<b>Total For TRA4B2</b>										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP244 SPOT</b>										0.00	0	
<b>Total For TSP244</b>										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.71766				0.00	0	
<b>Total TSP245 SPOT</b>										0.00	0	
<b>Total For TSP245</b>										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.53045				0.00	0	
<b>Total TSP247 SPOT</b>										0.00	0	
<b>Total For TSP247</b>										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.45155				0.00	0	
<b>Total TSP248 SPOT</b>										0.00	0	
<b>Total For TSP248</b>										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										0.00	0	
<b>Total For TSP249</b>										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.94850				0.00	0	
<b>Total TSP250 SPOT</b>										0.00	0	
<b>Total For TSP250</b>										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.03043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.81698				0.00	0	
<b>Total TSP252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP252</b>										<b>0.00</b>	<b>0</b>	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.41014				0.00	0	
<b>Total TSP253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP253</b>										<b>0.00</b>	<b>0</b>	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.31935				0.00	0	
<b>Total TSP254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP254</b>										<b>0.00</b>	<b>0</b>	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.15385				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.76757				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>	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.21190				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					0.00000	95.06261				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.81114				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	101.05311				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	101.95935				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	101.02143				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 18/03/2021 Spot Bond					0.00000	0.00000				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	100.77901				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	100.69766				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	100.62014				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	100.58982				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	100.46741				0.00	0	
<b>Total TWC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC364</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.38759				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	100.27822				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	100.13289				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>	
TWC36 On 17/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,450,000,00
<b>Total TWC368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,450,000,00</b>
<b>Total For TWC368</b>										<b>0.00</b>	<b>0</b>	<b>16,450,000,00</b>
UG26 On 09/03/2026 Spot Bond			9.54000	107.31760	9.54000	107.29043				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	101.07360				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 VKE10</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.88529			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	100.73151			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	100.32490			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	100.40679			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	100.50552			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	100.52503			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.13275			0.00	0	
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.90426			0.00	0	250,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
WSP5 On 28/05/2021 Spot Bond			5.14500	103.55123	5.14500	103.53677			0.00	0	
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	
WSP5/f On 28/05/2021 Spot Bond			100.00000	88.70348	100.00000	88.49768			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>1.19e+017</b>	<b>3,536,260,443,200</b>	<b>356,171,682,31</b>
<b>Total for SPOT :</b>									<b>1.19e+017</b>	<b>536,260,443,200</b>	<b>356,171,682,31</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total Futures</b>									1.19e+017	536,260,452,370	356,172,756,22
<b>Total Options</b>									0.00	0	156,27
<b>Grand Total:</b>									1.19e+017	536,260,452,370	356,172,912,50