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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/04/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.73743	73.86807	11.90832	72.99650			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.00329	74.66297	12.18150	73.78301			0.00	0	
ES33	On	04/11/2021	Bond Future			12.26900	71.72804	12.45483	70.83896			0.00	0	
ES33	On	03/02/2022	Bond Future			12.55613	72.54819	12.75041	71.64917			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			12.18470	72.65698	12.34567	71.74184			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.43442	73.43911	12.60261	72.51512			0.00	0	
ES42	On	04/11/2021	Bond Future			12.68604	70.00773	12.86194	69.07418			0.00	0	
ES42	On	03/02/2022	Bond Future			12.94861	70.80855	13.13276	69.86460			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	06/05/2021	Bond Future			150.31067	150.31067	150.19756	150.19756			0.00	0	5,56
I2025	On	05/08/2021	Bond Future			150.40214	150.40214	150.28982	150.28982			0.00	0	
I2025	On	04/11/2021	Bond Future			152.09458	152.09458	151.98258	151.98258			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			152.27934	152.27934	152.16659	152.16659			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,53</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,53</b>
I2029	On	06/05/2021	Bond Future			108.04326	108.04326	108.05071	108.05071			0.00	0	2,80
I2029	On	05/08/2021	Bond Future			109.20591	109.20591	109.21493	109.21493			0.00	0	
I2029	On	04/11/2021	Bond Future			109.28754	109.28754	109.29774	109.29774			0.00	0	
I2029	On	03/02/2022	Bond Future			110.53633	110.53633	110.54705	110.54705			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,80</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,80</b>
I2033	On	06/05/2021	Bond Future			102.38077	102.38077	102.60888	102.60888			0.00	0	10,00
I2033	On	05/08/2021	Bond Future			103.48247	103.48247	103.71438	103.71438			0.00	0	
I2033	On	04/11/2021	Bond Future			103.42565	103.42565	103.66122	103.66122			0.00	0	
I2033	On	03/02/2022	Bond Future			104.60750	104.60750	104.84613	104.84613			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,00</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>10,00</b>
I2038	On	06/05/2021	Bond Future			115.71249	115.71249	115.67058	115.67058			0.00	0	7,90
I2038	On	05/08/2021	Bond Future			115.24091	115.24091	115.19995	115.19995			0.00	0	
I2038	On	04/11/2021	Bond Future			116.53794	116.53794	116.49769	116.49769			0.00	0	
I2038	On	03/02/2022	Bond Future			116.12241	116.12241	116.08206	116.08206			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,90</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,90</b>
I2046	On	06/05/2021	Bond Future			103.98564	103.98564	103.59456	103.59456			0.00	0	15,10
I2046	On	05/08/2021	Bond Future			105.10473	105.10473	104.71075	104.71075			0.00	0	
I2046	On	04/11/2021	Bond Future			104.48495	104.48495	104.08773	104.08773			0.00	0	
I2046	On	03/02/2022	Bond Future			105.67910	105.67910	105.27762	105.27762			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,10</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,10</b>
I2050	On	06/05/2021	Bond Future			106.65437	106.65437	106.91290	106.91290			0.00	0	11,00
I2050	On	05/08/2021	Bond Future			105.88000	105.88000	106.14282	106.14282			0.00	0	
I2050	On	04/11/2021	Bond Future			107.07157	107.07157	107.33829	107.33829			0.00	0	
I2050	On	03/02/2022	Bond Future			106.35307	106.35307	106.62326	106.62326			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
R186	On	06/05/2021	Bond Future			7.43403	117.91356	7.52237	117.48111		9.02	9,197,257.68	78	107,10
R186	On	05/08/2021	Bond Future			7.63150	113.87272	7.72506	113.43731		8.60	0.00	0	
R186	On	04/11/2021	Bond Future			7.82489	115.12766	7.92413	114.68872		7.87	0.00	0	
R186	On	03/02/2022	Bond Future			8.04102	111.13528	8.14684	110.69184		7.07	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
<b>Total R186 Future</b>												<b>9,197,257.68</b>	<b>78</b>	<b>107,15</b>
R186	On	06/05/2021	Bond Future	10.77	Call			14,553.52000	14.55352	14,985,970	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,594.55000	14.59455	15,027,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,512.47000	14.51247	14,944,920	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,041.69000	1.04169	834,680	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,420.00000	1.42000	1,645,440	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			748.76000	0.74876	890,800	8.96	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,841.29000	1.84129	1,550,880	8.96	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,897.89000	4.89789	5,224,840	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			838.17000	0.83817	729,710	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,932.71000	4.93271	5,260,630	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			828.69000	0.82869	721,200	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,863.34000	4.86334	5,189,290	9.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			847.96000	0.84796	738,500	9.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,114.63000	3.11463	3,367,290	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,385.82000	2.38582	2,199,540	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,138.92000	3.13892	3,392,670	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,366.37000	2.36637	2,181,180	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,163.31000	3.16331	3,418,160	7.91	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,347.03000	2.34703	2,162,940	7.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,987.23000	4.98723	4,653,350	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,344.78000	1.34478	1,455,260	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,957.41000	4.95741	4,624,450	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,317.41000	1.31741	1,426,050	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,017.15000	5.01715	4,682,350	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,331.05000	1.33105	1,440,610	6.73	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>9,197,257.68</b>	<b>78</b>	<b>132,37</b>
R197	On	06/05/2021	Bond Future			321.04103	321.04103	320.99670	320.99670			0.00	0	2,95
R197	On	05/08/2021	Bond Future			316.51587	316.51587	316.47543	316.47543			0.00	0	
R197	On	04/11/2021	Bond Future			320.07785	320.07785	320.04036	320.04036			0.00	0	
R197	On	03/02/2022	Bond Future			315.65947	315.65947	315.62262	315.62262			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
R202	On	06/05/2021	Bond Future			230.91271	230.91271	230.83374	230.83374			0.00	0	9,20
R202	On	05/08/2021	Bond Future			229.15922	229.15922	229.08229	229.08229			0.00	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			231.73773	231.73773	231.66249	231.66249			0.00	0	
R202	On	03/02/2022	Bond Future			230.09621	230.09621	230.02081	230.02081			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,23</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>9,23</b>
R2023	On	06/05/2021	Bond Future			5.22571	105.79772	5.24202	105.76917		2.14	0.00	0	40,19
R2023	On	05/08/2021	Bond Future			5.39877	106.90969	5.41695	106.88230		2.03	0.00	0	
R2023	On	04/11/2021	Bond Future			5.58357	104.17982	5.60452	104.15324		1.94	0.00	0	
R2023	On	03/02/2022	Bond Future			5.86226	105.34604	5.88812	105.31956		1.59	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,19</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			3,971.64000	3.97164	4,000,190	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,988.27000	3.98827	4,016,820	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,955.01000	3.95501	3,983,560	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			539.24000	0.53924	546,140	1.95	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			360.88000	0.36088	396,750	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			552.39000	0.55239	560,870	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			369.37000	0.36937	404,460	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			545.77000	0.54577	553,470	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			377.94000	0.37794	412,230	1.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			145.30000	0.14530	198,740	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,018.95000	1.01895	1,045,810	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			139.73000	0.13973	186,260	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,039.06000	1.03906	1,059,010	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			142.50000	0.14250	192,450	1.61	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,028.99000	1.02899	1,052,360	1.61	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,109.58000	1.10958	1,053,080	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			269.73000	0.26973	240,280	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,102.16000	1.10216	1,046,230	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			263.85000	0.26385	232,960	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,117.01000	1.11701	1,059,640	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			266.78000	0.26678	236,760	1.44	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>40,19</b>
R2030	On	06/05/2021	Bond Future			9.37579	94.11123	9.52026	93.31237		15.22	10,540,457.76	112	115,06
R2030	On	05/08/2021	Bond Future			9.60075	91.09545	9.75181	90.28943		14.69	0.00	0	
R2030	On	04/11/2021	Bond Future			9.81268	92.09992	9.97039	91.28601		13.74	0.00	0	
R2030	On	03/02/2022	Bond Future			10.04539	89.12699	10.21061	88.30436		12.36	0.00	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>10,540,457.76</b>	<b>112</b>	<b>115,06</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			11,031.86000	11.03186	11,827,540	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			5.30000	0.00530	2,120	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			5.50000	0.00550	2,220	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			508.46000	0.50846	669,530	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,715.02000	3.71502	3,077,230	14.86	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,768.81000	6.76881	6,004,740	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			90.05000	0.09005	124,840	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,129.69000	4.12969	3,463,890	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			403.83000	0.40383	536,890	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			448.14000	0.44814	593,240	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,942.75000	3.94275	3,288,990	14.82	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			574.53000	0.57453	752,470	14.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,494.18000	3.49418	2,873,260	14.89	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,000.80000	1.00080	1,273,690	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,502.62000	2.50262	1,976,650	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,216.83000	1.21683	1,531,530	15.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,159.26000	2.15926	1,675,100	15.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,565.20000	4.56520	3,874,360	14.73	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			316.36000	0.31636	424,380	14.73	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,431.41000	2.43141	1,913,670	15.08	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,041.82000	1.04182	1,322,940	15.08	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,509.47000	7.50947	8,275,570	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			69.36000	0.06936	36,600	16.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,967.34000	2.96734	3,517,860	15.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			803.30000	0.80330	554,960	15.60	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			940.91000	0.94091	1,201,580	15.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,611.41000	2.61141	2,073,220	15.05	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,085.85000	9.08585	8,295,890	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			21.56000	0.02156	30,460	14.61	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,525.65000	6.52565	7,269,050	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			127.39000	0.12739	71,930	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,435.46000	3.43546	4,026,970	15.74	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,078.10000	11.07810	11,873,890	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			5.10000	0.00510	2,030	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,985.58000	10.98558	11,781,160	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			634.82000	0.63482	427,470	15.74	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,876.33000	2.87633	2,310,400	15.00	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			810.71000	0.81071	1,043,640	15.00	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
R2030	On	05/08/2021	Bond Future	7.70	Put		12.03037000	12.03037	11,266,030	14.15	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		11,660.23000	11.66023	12,402,370	15.79	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		3,098.33000	3.09833	2,665,110	14.69	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.30	Call		4,770.43000	4.77043	5,263,110	15.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,921.98000	1.92198	1,608,640	15.18	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		6,462.71000	6.46271	5,824,380	14.16	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,111.07000	1.11107	1,278,760	14.16	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		5,152.17000	5.15217	5,666,050	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		243.26000	0.24326	284,940	14.15	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		5,752.43000	5.75243	5,145,450	14.24	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,365.91000	1.36591	1,564,950	14.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,962.72000	3.96272	3,462,410	14.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,343.03000	2.34303	2,648,740	14.52	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,746.28000	1.74628	1,454,140	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		245.95000	0.24595	182,070	15.79	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		5,187.42000	5.18742	5,703,180	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,731.08000	1.73108	1,440,820	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,222.74000	5.22274	5,740,380	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,715.99000	1.71599	1,427,610	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		6,248.74000	6.24874	5,619,360	14.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,182.27000	1.18227	1,358,910	14.19	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.15	Call		4,273.16000	4.27316	4,734,570	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		2,192.38000	2.19238	1,847,770	15.02	0.00	0	4;
R2030	On	05/08/2021	Bond Future	9.75	Call		3,088.72000	3.08872	3,461,520	14.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,396.83000	1.39683	1,630,890	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,472.44000	8.47244	9,126,650	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,470.79000	2.47079	2,207,170	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,610.24000	5.61024	6,157,690	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,603.25000	3.60325	4,041,840	13.68	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		10,150.28000	10.15028	9,497,730	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		849.14000	0.84914	1,010,500	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		7,839.13000	7.83913	7,259,280	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,965.34000	3.96534	3,590,020	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,503.07000	2.50307	2,236,610	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,327.20000	1.32720	1,167,500	14.72	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,643.05000	5.64305	6,191,910	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,486.89000	2.48689	2,221,840	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,675.91000	5.67591	6,226,200	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		6,133.27000	6.13327	5,626,430	13.30	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,065.30000	2.06530	2,372,370	13.30	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			7,858.83000	7.85883	8,492,410	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,547.80000	1.54780	1,367,470	14.72	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,281.10000	2.28110	2,519,400	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,255.83000	6.25583	5,671,500	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,299.94000	2.29994	2,539,820	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,159.62000	5.15962	4,635,030	12.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,133.64000	2.13364	2,359,460	11.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,222.32000	6.22232	5,639,570	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,528.59000	6.52859	5,931,780	11.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,318.88000	2.31888	2,560,330	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,188.94000	6.18894	5,607,760	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,557.94000	10.55794	9,841,710	11.73	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			924.44000	0.92444	1,030,840	11.73	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,994.86000	2.99486	3,292,900	12.06	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>10,540,457.76</b>	<b>112</b>	<b>136,41</b>
R2032	On	06/05/2021	Bond Future			10.19542	88.28753	10.33966	87.43928		18.23	4,414,376.50	50	137,10
R2032	On	05/08/2021	Bond Future			10.42094	89.21550	10.57120	88.35954		16.90	0.00	0	
R2032	On	04/11/2021	Bond Future			10.64411	86.05334	10.80068	85.18884		16.65	0.00	0	
R2032	On	03/02/2022	Bond Future			10.88247	87.01693	11.04593	86.14307		14.27	0.00	0	
<b>Total R2032 Future</b>												<b>4,414,376.50</b>	<b>50</b>	<b>137,10</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			9,588.27000	9.58827	10,417,100	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			38.62000	0.03862	19,200	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,636.82000	9.63682	10,466,160	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,812.13000	1.81213	2,232,550	18.31	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			37.47000	0.03747	18,560	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,539.69000	9.53969	10,367,990	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			39.80000	0.03980	19,850	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,799.34000	11.79934	12,642,580	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			8.69000	0.00869	3,680	19.71	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,868.59000	1.86859	1,440,760	18.31	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,112.05000	6.11205	6,725,400	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,803.33000	1.80333	1,560,720	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,149.90000	6.14990	6,765,210	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,788.49000	1.78849	1,547,840	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,074.27000	6.07427	6,685,810	17.98	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,818.29000	1.81829	1,573,870	17.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			9,916.72000	9.91672	9,263,280	15.89	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,302.48000	1.30248	1,513,540	15.89	0.00	0	70



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		7,138.71000	7.13871	7,836,660	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,029.97000	1.02997	902,620	17.87	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,174.52000	7.17452	7,874,010	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,397.27000	2.39727	2,230,720	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,382.43000	2.38243	2,217,420	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,102.94000	7.10294	7,799,570	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,412.19000	2.41219	2,244,320	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,581.86000	7.58186	7,023,340	15.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,023.71000	2.02371	2,329,690	15.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,133.21000	11.13321	11,870,360	17.87	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		848.19000	0.84819	922,550	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,517.64000	3.51764	3,874,610	14.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,600.86000	5.60086	5,083,970	14.02	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,005.63000	3.00563	3,324,670	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,375.89000	6.37589	5,817,380	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,027.94000	3.02794	3,348,670	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,274.34000	6.27434	5,721,210	13.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,983.71000	2.98371	3,300,750	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,795.31000	8.79531	8,088,950	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,309.01000	13.30901	12,509,510	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,058.75000	12.05875	11,278,520	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,054.53000	1.05453	1,148,160	13.54	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,869.92000	1.86992	2,037,420	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,342.00000	6.34200	5,785,180	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,307.95000	6.30795	5,753,130	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,961.58000	2.96158	3,276,930	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,402.28000	2.40228	2,645,910	13.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,405.05000	7.40505	6,774,820	13.64	0.00	0	9
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,45</b>
<b>Total For R2032</b>											<b>4,414,376.50</b>	<b>50</b>	<b>141,62</b>
R2035	On	06/05/2021	Bond Future			10.84136	87.79405	11.00597	86.75825	20.25	52,149,665.70	594	98,62
R2035	On	05/08/2021	Bond Future			11.07021	88.71681	11.24167	87.67131	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future			11.29630	85.21957	11.47481	84.16344	18.76	0.00	0	
R2035	On	03/02/2022	Bond Future			11.54094	86.17377	11.72731	85.10615	16.14	0.00	0	
<b>Total R2035 Future</b>											<b>52,149,665.70</b>	<b>594</b>	<b>98,62</b>
R2035	On	06/05/2021	Bond Future	12.36	Call		8,027.99000	8.02799	8,989,810	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		163.65000	0.16365	89,670	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,889.31000	1.88931	1,403,170	20.31	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		860.46000	0.86046	1,164,800	19.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		3,775.26000	3.77526	3,043,800	19.68	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,526.26000	6.52626	5,584,760	18.94	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		608.98000	0.60898	841,790	19.44	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,612.57000	1.61257	1,177,240	20.43	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,503.98000	2.50398	3,104,450	20.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,789.75000	10.78975	11,805,140	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		167.69000	0.16769	92,160	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,163.28000	2.16328	2,712,940	20.31	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,450.53000	1.45053	1,882,030	20.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,103.12000	4.10312	4,890,340	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		806.89000	0.80689	558,310	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,088.72000	10.08872	11,095,440	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		245.50000	0.24550	339,800	18.94	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		4,514.45000	4.51445	3,711,460	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		334.30000	0.33430	216,530	22.03	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,140.32000	3.14032	3,825,210	20.67	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,214.31000	1.21431	863,400	20.67	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		5,385.71000	5.38571	4,514,150	19.18	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		37.82000	0.03782	17,410	22.03	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,685.75000	2.68575	2,081,450	20.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,078.03000	8.07803	9,041,380	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		159.69000	0.15969	87,240	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,977.98000	7.97798	8,938,250	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		405.60000	0.40560	569,840	19.18	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		56.18000	0.05618	27,100	22.03	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		6,328.61000	6.32861	7,246,640	22.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,010	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,535.98000	50.53598	49,490,470	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,419.40000	50.41940	49,373,900	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,010	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,465.68000	3.46568	2,974,040	19.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,501.21000	2.50121	2,897,810	18.35	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,423.66000	5.42366	4,774,760	18.35	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		8,987.05000	8.98705	8,101,620	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,652.69000	50.65269	49,607,180	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,104.22000	1.10422	1,264,290	17.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,235.89000	4.23589	4,789,750	19.00	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		952.32000	0.95232	816,860	20.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,578.37000	5.57837	6,268,810	19.00	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
R2035	On	04/11/2021	Bond Future	11.75	Put		3,988.11000	3.98811	3,622,420	19.00	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,600.64000	3.60064	4,153,520	18.36	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,963.07000	5.96307	5,459,820	18.36	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		9,627.49000	9.62749	8,872,820	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,834.81000	1.83481	2,136,270	17.76	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,314.16000	8.31416	9,162,070	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,506.62000	2.50662	2,298,400	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,352.41000	8.35241	9,197,940	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,492.26000	2.49226	2,281,660	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,275.71000	8.27571	9,126,250	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,199.33000	10.19933	9,423,780	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,667.64000	1.66764	1,948,220	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,760.82000	7.76082	7,115,850	17.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,520.04000	2.52004	2,931,200	17.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,171.29000	13.17129	14,091,960	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,520.84000	2.52084	2,315,250	20.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,656.19000	3.65619	4,077,420	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,610.78000	6.61078	5,964,390	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,134.07000	1.13407	1,253,800	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,681.33000	3.68133	4,104,570	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,576.18000	6.57618	5,931,800	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,706.24000	3.70624	4,131,800	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,541.42000	6.54142	5,899,360	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,093.31000	4.09331	4,550,540	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,040.65000	6.04065	5,430,260	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,454.71000	2.45471	2,708,150	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,918.39000	8.91839	8,104,210	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		13,929.17000	13.92917	12,981,280	15.35	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>52,149,665.70</b>	<b>594</b>	<b>113,44</b>
R2037	On	06/05/2021	Bond Future			11.07239	83.35481	11.26252	82.17064	21.74	22,339,089.08	268	128,52
R2037	On	05/08/2021	Bond Future			11.30286	79.97565	11.50102	78.78017	21.31	0.00	0	
R2037	On	04/11/2021	Bond Future			11.51899	80.85775	11.72506	79.64999	20.09	0.00	0	
R2037	On	03/02/2022	Bond Future			11.75283	77.50886	11.96776	76.28792	18.22	0.00	0	
<b>Total R2037 Future</b>											<b>22,339,089.08</b>	<b>268</b>	<b>128,52</b>
R2037	On	06/05/2021	Bond Future	12.43	Call		6,998.49000	6.99849	8,063,920	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		274.40000	0.27440	155,660	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,047.16000	7.04716	8,113,890	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		269.29000	0.26929	151,850	23.62	0.00	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	12.42	Call		6,949.81000	6.94981	8,013,980	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		279.55000	0.27955	159,550	23.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,131.14000	2.13114	1,781,110	22.59	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,498.35000	6.49835	7,338,870	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,163.34000	2.16334	1,808,380	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,536.84000	6.53684	7,379,830	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,147.18000	2.14718	1,794,690	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,575.38000	6.57538	7,420,830	22.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,445.54000	8.44554	9,394,620	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,530.62000	2.53062	2,271,940	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		5,492.57000	5.49257	4,953,110	19.84	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,112.62000	4.11262	4,780,920	19.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		8,483.25000	8.48325	9,429,720	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,517.09000	2.51709	2,255,800	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,520.77000	8.52077	9,464,860	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,503.42000	2.50342	2,239,750	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		6,610.04000	6.61004	7,479,910	20.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		3,385.83000	3.38583	3,047,940	20.79	0.00	0	70
R2037	On	03/02/2022	Bond Future	11.47	Put		6,628.79000	6.62879	5,907,260	17.74	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,706.04000	3.70604	4,200,360	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		6,698.14000	6.69814	5,971,520	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,730.89000	3.73089	4,227,760	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		6,663.53000	6.66353	5,939,460	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,755.54000	3.75554	4,254,950	17.74	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,300</b>
<b>Total For R2037</b>											<b>22,339,089.08</b>	<b>268</b>	<b>129,910</b>
R2040	On	06/05/2021	Bond Future			11.17056	85.56353	11.33516	84.46860	21.99	326,253,739.89	3,813	84,850
R2040	On	05/08/2021	Bond Future			11.39515	81.95726	11.56677	80.85199	21.71	0.00	0	
R2040	On	04/11/2021	Bond Future			11.60541	82.86134	11.78394	81.74479	20.57	0.00	0	
R2040	On	03/02/2022	Bond Future			11.83270	79.28465	12.01900	78.15591	18.76	0.00	0	
<b>Total R2040 Future</b>											<b>326,253,739.89</b>	<b>3,813</b>	<b>84,850</b>
R2040	On	06/05/2021	Bond Future	12.43	Call		7,048.95000	7.04895	8,016,470	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		323.98000	0.32398	196,570	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,100.23000	7.10023	8,068,960	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,458.64000	1.45864	1,054,240	22.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,044.98000	3.04498	3,735,510	22.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,888.17000	11.88817	12,966,080	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		318.02000	0.31802	191,820	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,997.72000	6.99772	7,964,020	24.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		30.64000	0.03064	13,620	24.05	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		330.05000	0.33005	201,420	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,251.15000	4.25115	3,456,050	21.32	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		815.21000	0.81521	1,115,040	21.32	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		2,019.66000	2.01966	1,728,680	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,556.19000	7.55619	8,372,450	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,004.68000	2.00468	1,715,670	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,472.83000	7.47283	8,284,840	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,135.70000	4.13570	3,575,270	21.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,028.76000	4.02876	4,573,600	21.78	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,159.65000	17.15965	18,207,860	23.62	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,034.91000	2.03491	1,741,650	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		183.09000	0.18309	126,030	23.62	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,514.41000	7.51441	8,328,700	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5,949.61000	5.94961	5,259,430	21.09	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,546.65000	2.54665	2,961,740	21.09	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,622.85000	2.62285	2,359,750	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,107.32000	9.10732	9,958,040	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,608.70000	2.60870	2,342,870	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,028.16000	9.02816	9,884,150	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,637.29000	2.63729	2,376,730	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,067.63000	9.06763	9,921,080	22.16	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,119.49000	4.11949	4,585,510	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6,821.70000	6.82170	6,158,980	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,146.59000	4.14659	4,614,730	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6,785.59000	6.78559	6,124,990	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,092.47000	4.09247	4,556,380	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6,857.97000	6.85797	6,193,140	18.38	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>											<b>326,253,739.89</b>	<b>3,813</b>	<b>88,45</b>
R2044	On	06/05/2021	Bond Future			11.22791	82.16215	11.39734	81.03056	23.08	0.00	0	61,84
R2044	On	05/08/2021	Bond Future			11.44399	78.64529	11.62075	77.50290	22.78	0.00	0	
R2044	On	04/11/2021	Bond Future			11.64604	79.51279	11.83000	78.35869	21.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.86421	76.02381	12.05628	74.85705	19.66	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>61,84</b>
R2044	On	06/05/2021	Bond Future	12.44	Call		6,769.65000	6.76965	7,751,630	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		371.88000	0.37188	222,270	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,819.97000	6.81997	7,804,220	25.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		365.23000	0.36523	217,890	25.12	0.00	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	10.70	Call		513.94000	0.51394	696,190	21.55	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,175.87000	2.17587	2,728,190	22.94	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,158.33000	2.15833	1,579,060	22.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,673.98000	3.67398	4,431,960	23.54	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		3,296.64000	3.29664	2,546,900	22.41	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,072.13000	7.07213	8,067,280	25.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		333.69000	0.33369	197,250	25.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,160.32000	4.16032	4,967,520	23.78	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		378.65000	0.37865	226,740	25.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		5,353.95000	5.35395	4,404,610	21.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,719.37000	6.71937	7,699,050	25.07	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		959.21000	0.95921	634,820	23.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,325.33000	2.32533	1,717,760	22.86	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,011.91000	2.01191	2,535,930	22.86	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,154.09000	1.15409	780,480	23.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,292.35000	1.29235	1,674,200	22.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,958.63000	1.95863	1,643,750	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,842.67000	7.84267	8,668,730	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,944.54000	1.94454	1,628,210	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,759.36000	7.75936	8,588,470	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,972.69000	1.97269	1,659,410	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,801.07000	7.80107	8,628,580	24.79	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,889.04000	8.88904	9,771,520	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,726.37000	2.72637	2,454,750	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,927.83000	8.92783	9,807,750	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,711.68000	2.71168	2,437,500	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,850.06000	8.85006	9,735,330	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,740.94000	2.74094	2,472,110	23.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,874.32000	6.87432	6,205,900	19.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,061.07000	4.06107	4,554,740	19.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,948.26000	6.94826	6,275,170	19.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,087.91000	4.08791	4,583,780	19.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,911.20000	6.91120	6,240,310	19.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,114.84000	4.11484	4,613,180	19.30	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,60</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>80,44</b>
R2048	On	06/05/2021	Bond Future			11.14802	81.34737	11.30675	80.25652	23.42	0.00	0	135,32
R2048	On	05/08/2021	Bond Future			11.34988	82.20235	11.51538	81.10113	21.93	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.54817	78.69633	11.72061	77.58382	21.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future			11.76156	79.57754	11.94176	78.45290		18.96	0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>140,32</b>
R2048	On	06/05/2021	Bond Future	12.35	Call			6,901.31000	6.90131	7,865,940	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			349.66000	0.34966	223,440	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			6,952.88000	6.95288	7,918,630	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			3,846.87000	3.84687	3,102,630	22.80	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			996.92000	0.99692	1,343,530	22.80	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			1,870.19000	1.87019	1,390,220	23.66	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			2,498.74000	2.49874	3,109,620	23.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			8,339.64000	8.33964	7,299,280	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			343.23000	0.34323	218,130	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			6,849.72000	6.84972	7,813,280	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			137.94000	0.13794	188,430	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			4,366.01000	4.36601	3,570,390	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			787.33000	0.78733	1,082,560	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			356.16000	0.35616	228,870	25.70	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			11,952.21000	11.95221	10,951,560	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			727.64000	0.72764	828,210	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			9,880.64000	9.88064	8,931,330	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,096.29000	1.09629	1,248,200	20.14	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			6,485.57000	6.48557	5,778,510	20.97	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,245.63000	2.24563	2,639,790	20.97	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			8,040.52000	8.04052	7,191,360	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,582.15000	1.58215	1,834,210	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			7,963.51000	7.96351	8,801,600	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,891.18000	1.89118	1,628,050	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,006.37000	8.00637	8,842,710	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,877.40000	1.87740	1,612,520	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			5,218.86000	5.21886	4,597,390	21.51	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,096.04000	3.09604	3,575,790	21.51	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			8,627.85000	8.62785	7,720,400	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,406.42000	1.40642	1,600,190	20.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			7,920.67000	7.92067	8,760,390	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,905.07000	1.90507	1,643,570	23.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,616.79000	2.61679	2,396,300	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			9,174.02000	9.17402	10,063,230	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,602.48000	2.60248	2,379,180	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			9,213.84000	9.21384	10,100,250	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,588.27000	2.58827	2,362,170	23.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Call			9.13422000	9.13422	10,026,240	23.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			4,031.07000	4.03107	4,504,440	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			7,040.67000	7.04067	6,389,400	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			4,058.45000	4.05845	4,534,280	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			7,002.02000	7.00202	6,353,210	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			4,085.91000	4.08591	4,563,910	18.50	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			6,963.56000	6.96356	6,316,920	18.50	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,66</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>146,98</b>
R209	On	06/05/2021	Bond Future			10.76826	67.53074	10.93688	66.61185		24.29	0.00	0	26,08
R209	On	05/08/2021	Bond Future			10.97011	68.24050	11.14502	67.31290		22.40	0.00	0	
R209	On	04/11/2021	Bond Future			11.16840	65.85208	11.34982	64.91497		21.94	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.37772	66.58951	11.56618	65.64212		18.88	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,34</b>
R209	On	06/05/2021	Bond Future	12.23	Call			6,671.81000	6.67181	7,506,740	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			199.06000	0.19906	115,100	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,713.78000	6.71378	7,550,260	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			8,536.04000	8.53604	7,645,750	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			79.63000	0.07963	108,230	23.41	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			3,958.83000	3.95883	3,244,200	23.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			679.57000	0.67957	883,830	23.65	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,097.24000	1.09724	1,397,250	23.90	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			7,041.49000	7.04149	6,179,380	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			163.19000	0.16319	219,970	23.41	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,052.64000	2.05264	2,524,570	24.29	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,713.36000	1.71336	1,266,400	24.29	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,655.99000	5.65599	4,839,470	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			203.54000	0.20354	118,000	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,098.25000	4.09825	4,793,980	25.22	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			656.81000	0.65681	433,650	25.22	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			4,410.74000	4.41074	3,662,580	23.55	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			549.49000	0.54949	720,220	23.55	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			2,824.98000	2.82498	3,399,930	24.57	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,951.56000	2.95156	2,332,680	23.90	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put			194.67000	0.19467	112,260	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,629.89000	6.62989	7,463,240	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,166.48000	1.16648	822,540	24.57	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			6,755.76000	6.75576	7,593,780	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			190.36000	0.19036	109,490	26.09	0.00	0	8,31



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	06/05/2021	Bond Future	10.00	Call		308.88000	0.30888	411,250	23.41	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,446.23000	5.44623	6,017,430	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,135.40000	2.13540	1,779,000	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,479.07000	5.47907	6,052,190	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,119.61000	2.11961	1,765,130	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,413.30000	5.41330	5,982,570	23.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,151.16000	2.15116	1,792,830	23.13	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,654.86000	6.65486	7,377,000	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,652.71000	2.65271	2,437,740	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,920.06000	2.92006	2,677,580	23.01	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,686.46000	6.68646	7,410,140	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,637.78000	2.63778	2,424,350	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,718.10000	6.71810	7,443,310	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,622.94000	2.62294	2,411,040	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,409.45000	2.40945	2,786,170	21.28	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,973.48000	6.97348	6,413,090	21.28	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		11,607.13000	11.60713	10,852,720	21.10	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,060.69000	1.06069	1,243,390	21.10	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		6,123.09000	6.12309	6,817,720	23.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,260.19000	3.26019	3,640,380	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,062.51000	6.06251	5,495,310	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,282.16000	3.28216	3,664,110	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,031.60000	6.03160	5,466,160	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,303.97000	3.30397	3,687,910	18.44	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,000.58000	6.00058	5,437,130	18.44	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>59,70</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>88,10</b>
R210	On	06/05/2021	Bond Future			199.92276	199.92276	199.86700	199.86700		0.00	0	1,40
R210	On	05/08/2021	Bond Future			202.07408	202.07408	202.02044	202.02044		0.00	0	
R210	On	04/11/2021	Bond Future			201.61538	201.61538	201.56317	201.56317		0.00	0	
R210	On	03/02/2022	Bond Future			203.91939	203.91939	203.86726	203.86726		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
R212	On	06/05/2021	Bond Future			171.78518	171.78518	171.79998	171.79998		0.00	0	2,90
R212	On	05/08/2021	Bond Future			171.30852	171.30852	171.32581	171.32581		0.00	0	
R212	On	04/11/2021	Bond Future			173.23647	173.23647	173.25574	173.25574		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,90</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,90</b>
R213	On	06/05/2021	Bond Future			9.81738	83.86584	9.96130	83.08279	17.75	0.00	0	9,10

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			10.03259	84.74733	10.18247	83.95720		16.39	0.00	0	
R213	On	04/11/2021			10.24624	82.15154	10.40232	81.35359		15.98	0.00	0	
R213	On	03/02/2022			10.47896	83.07125	10.64198	82.26467		13.77	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,14</b>
R213	On	06/05/2021	11.90	Call			9,675.96000	9.67596	10,448,760	19.07	0.00	0	
R213	On	06/05/2021	11.90	Put			19.43000	0.01943	9,180	19.07	0.00	0	
R213	On	06/05/2021	11.91	Call			9,721.12000	9.72112	10,494,220	19.07	0.00	0	
R213	On	06/05/2021	11.91	Put			18.81000	0.01881	8,860	19.07	0.00	0	
R213	On	06/05/2021	11.89	Call			9,630.79000	9.63079	10,403,280	19.07	0.00	0	
R213	On	06/05/2021	11.89	Put			20.08000	0.02008	9,520	19.07	0.00	0	
R213	On	05/08/2021	10.78	Call			4,997.99000	4.99799	5,482,260	16.90	0.00	0	
R213	On	05/08/2021	10.78	Put			1,945.43000	1.94543	1,639,570	16.90	0.00	0	
R213	On	05/08/2021	10.14	Call			3,089.09000	3.08909	3,444,500	16.32	0.00	0	
R213	On	05/08/2021	10.14	Put			3,311.97000	3.31197	2,877,250	16.32	0.00	0	
R213	On	05/08/2021	9.34	Put			5,989.49000	5.98949	5,389,800	15.86	0.00	0	
R213	On	05/08/2021	9.34	Call			1,414.93000	1.41493	1,605,370	15.86	0.00	0	
R213	On	05/08/2021	10.85	Call			5,236.00000	5.23600	5,733,410	17.00	0.00	0	
R213	On	05/08/2021	10.85	Put			1,835.78000	1.83578	1,543,060	17.00	0.00	0	
R213	On	05/08/2021	10.86	Call			5,270.30000	5.27030	5,769,490	17.02	0.00	0	
R213	On	05/08/2021	10.86	Put			1,820.58000	1.82058	1,529,640	17.02	0.00	0	
R213	On	05/08/2021	10.84	Call			5,201.77000	5.20177	5,697,240	16.99	0.00	0	
R213	On	05/08/2021	10.84	Put			1,851.09000	1.85109	1,556,430	16.99	0.00	0	
R213	On	04/11/2021	11.11	Call			5,981.84000	5.98184	6,522,930	16.58	0.00	0	
R213	On	04/11/2021	11.11	Put			2,489.92000	2.48992	2,233,060	16.58	0.00	0	
R213	On	04/11/2021	11.09	Call			5,917.57000	5.91757	6,455,560	16.55	0.00	0	
R213	On	04/11/2021	11.09	Put			2,521.58000	2.52158	2,261,620	16.55	0.00	0	
R213	On	04/11/2021	11.10	Call			5,949.56000	5.94956	6,489,100	16.56	0.00	0	
R213	On	04/11/2021	11.10	Put			2,505.59000	2.50559	2,247,180	16.56	0.00	0	
R213	On	03/02/2022	10.15	Call			3,008.69000	3.00869	3,283,300	13.34	0.00	0	
R213	On	03/02/2022	10.15	Put			5,475.57000	5.47557	4,943,600	13.34	0.00	0	20
R213	On	03/02/2022	9.58	Call			1,950.38000	1.95038	2,141,570	13.07	0.00	0	
R213	On	03/02/2022	9.58	Put			7,400.99000	7.40099	6,785,600	13.07	0.00	0	20
R213	On	03/02/2022	8.63	Put			11,608.53000	11.60853	10,890,690	13.07	0.00	0	
R213	On	03/02/2022	9.97	Call			2,634.69000	2.63469	2,881,710	13.22	0.00	0	
R213	On	03/02/2022	9.97	Put			6,028.93000	6.02893	5,469,370	13.22	0.00	0	
R213	On	03/02/2022	9.98	Call			2,654.81000	2.65481	2,903,350	13.23	0.00	0	
R213	On	03/02/2022	9.98	Put			5,997.18000	5.99718	5,439,140	13.23	0.00	0	
R213	On	03/02/2022	9.96	Call			2,614.65000	2.61465	2,860,150	13.21	0.00	0	
R213	On	03/02/2022	8.80	Call			1,015.14000	1.01514	1,118,710	13.07	0.00	0	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
R213	On	03/02/2022	Bond Future	10.25	Put			5,185.64000	5.18564	4,669,220	13.41	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,233.10000	2.23310	2,448,830	13.08	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,726.52000	6.72652	6,135,670	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			10,779.83000	10.77983	10,076,820	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			6,060.81000	6.06081	5,499,730	13.21	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			866.49000	0.86649	955,230	13.07	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,228.15000	3.22815	3,518,310	13.41	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>10,040</b>
R214	On	06/05/2021	Bond Future			11.09717	64.70368	11.25562	63.83023		26.21	0.00	0	14,800
R214	On	05/08/2021	Bond Future			11.29575	65.38377	11.46038	64.50198		24.15	0.00	0	
R214	On	04/11/2021	Bond Future			11.49062	62.82685	11.66155	61.93606		23.74	0.00	0	
R214	On	03/02/2022	Bond Future			11.69968	63.53032	11.87762	62.62978		20.38	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,800</b>
R214	On	06/05/2021	Bond Future	12.26	Call			5,496.08000	5.49608	6,247,420	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			384.15000	0.38415	262,040	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,536.96000	5.53696	6,289,280	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			377.59000	0.37759	256,460	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,455.23000	5.45523	6,205,580	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			390.81000	0.39081	267,710	28.17	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			5,182.70000	5.18270	5,748,710	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,379.29000	2.37929	2,063,510	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			5,214.24000	5.21424	5,782,550	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,361.75000	2.36175	2,048,270	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			5,245.84000	5.24584	5,816,430	24.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,344.33000	2.34433	2,033,130	24.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,807.72000	2.80772	2,514,630	24.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			6,736.48000	6.73648	7,331,610	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,838.05000	2.83805	2,542,390	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			6,767.58000	6.76758	7,364,000	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,822.92000	2.82292	2,528,550	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			6,798.54000	6.79854	7,396,240	24.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,582.42000	3.58242	3,887,860	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			5,996.18000	5.99618	5,401,080	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,536.98000	3.53698	3,839,190	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			6,057.43000	6.05743	5,459,100	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,559.56000	3.55956	3,863,370	19.76	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			6,026.63000	6.02663	5,429,900	19.76	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R214</b>										0.00	0	14,80
<b>Total for Bond</b>										424,894,586.61	4,915	1,197,14
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total E170 Future</b>										0.00	0	
<b>Total For E170</b>										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										0.00	0	
<b>Total For ES23</b>										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										0.00	0	
<b>Total For ES23A</b>										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										0.00	0	
<b>Total For ES26</b>										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										0.00	0	
<b>Total For ES26A</b>										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										0.00	0	
<b>Total For ES33</b>										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										0.00	0	
<b>Total For ES33A</b>										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										0.00	0	
<b>Total For ES42</b>										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										0.00	0	
<b>Total For I2025</b>										0.00	0	
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>										0.00	0	
<b>Total For I2033</b>										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 06/05/2021 GOVI			749.94900	749.94900	743.35000	743.35000			0.00	0	95
GOVI On 05/08/2021 GOVI			757.74700	757.74700	751.08300	751.08300			0.00	0	
GOVI On 04/11/2021 GOVI			766.17400	766.17400	759.43900	759.43900			0.00	0	
GOVI On 03/02/2022 GOVI			774.74600	774.74600	767.93700	767.93700			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>95</b>
GOVI On 06/05/2021 GOVI	678.68	Call			646,700.00000	64.67000	712,690,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			646,600.00000	64.66000	712,590,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			646,800.00000	64.68000	712,790,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			319,530.00000	31.95300	386,170,000		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			319,430.00000	31.94300	386,070,000		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			319,330.00000	31.93300	385,970,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			310,290.00000	31.02900	377,640,000		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			310,190.00000	31.01900	377,540,000		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			310,390.00000	31.03900	377,740,000		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			248,130.00000	24.81300	180,040,000		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			248,230.00000	24.82300	180,140,000		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			248,030.00000	24.80300	179,940,000		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>	

Contract Details	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 GOVI</b>										<b>0.00</b>	<b>0</b>	<b>95</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>95</b>
AL37 On 06/05/2021 Index Future			780.63400	780.63400	777.92100	777.92100				0.00	0	
AL37 On 05/08/2021 Index Future			788.75100	788.75100	786.01300	786.01300				0.00	0	
AL37 On 04/11/2021 Index Future			797.52300	797.52300	794.75800	794.75800				0.00	0	
AL37 On 03/02/2022 Index Future			806.44600	806.44600	803.65100	803.65100				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			861.68300	861.68300	854.17700	854.17700				0.00	0	
AL7T On 05/08/2021 Index Future			870.64300	870.64300	863.06300	863.06300				0.00	0	
AL7T On 04/11/2021 Index Future			880.32700	880.32700	872.66500	872.66500				0.00	0	
AL7T On 03/02/2022 Index Future			890.17600	890.17600	882.42900	882.42900				0.00	0	
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	
ALBI On 06/05/2021 Index Future			758.95900	758.95900	752.20100	752.20100				0.00	0	25
ALBI On 05/08/2021 Index Future			766.85100	766.85100	760.02500	760.02500				0.00	0	
ALBI On 04/11/2021 Index Future			775.38000	775.38000	768.48100	768.48100				0.00	0	
ALBI On 03/02/2022 Index Future			784.05500	784.05500	777.08000	777.08000				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			280.43500	280.43500	280.43700	280.43700				0.00	0	85
IGOV On 05/08/2021 Index Future			283.42000	283.42000	283.42400	283.42400				0.00	0	
IGOV On 04/11/2021 Index Future			286.64100	286.64100	286.64600	286.64600				0.00	0	
IGOV On 03/02/2022 Index Future			289.91600	289.91600	289.92100	289.92100				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			3.68500	96.31500	3.69500	96.30500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.71000	96.29000	3.72000	96.28000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.74500	96.25500	3.76500	96.23500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.78000	96.22000	3.80000	96.20000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.84000	96.16000	3.88000	96.12000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.87500	96.12500	3.90500	96.09500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.14000	95.86000	4.20000	95.80000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.25500	95.74500	4.32000	95.68000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.70000	95.30000	4.79000	95.21000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.82000	95.18000	4.91000	95.09000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.21000	94.79000	5.32500	94.67500				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023 Jibar Future			5.32000	94.68000	5.43000	94.57000			0.00	0	
<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			90.74000	90.74000	90.75000	90.75000			0.00	0	
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>									<b>424,894,586.61</b>	<b>4,915</b>	<b>1,229,86</b>
AA06 On 15/04/2021 Spot Bond					0.00000	99.91444			0.00	0	
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			5.96000	99.95104	5.96000	99.90212			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			3.50000	305.01086	3.50000	304.81978		987,000,000,000.00		282,000,000	201,000,00
<b>Total ABCPI3 SPOT</b>								<b>987,000,000,000.00</b>		<b>282,000,000</b>	<b>201,000,00</b>
<b>Total For ABCPI3</b>								<b>987,000,000,000.00</b>		<b>282,000,000</b>	<b>201,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.36154			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	100.74015			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	102.70268	9.65000	102.62294			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	100.63047			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	100.36228			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	101.22879				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	101.79345				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	101.77412				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	101.32722				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	102.72841				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	103.77786				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	101.92818				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	103.45655				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	100.72707				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	101.25075				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	101.36209				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	102.32436				0.00	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	100.69766				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	101.21597				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	102.20086				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	101.14116				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	101.32397				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	100.69247				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	101.70662				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	100.97898				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	100.55630				0.00	0	3,500,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.82735				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.06541				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	99.31689				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	99.93891				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	99.93697				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	99.93565				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.23328				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	100.54146				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	100.56836				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>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.13799				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.14176				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.20289				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.15067				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.72727				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.16568				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.02283				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	100.64231				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			3.58000	3.58000	3.58000	146.55922				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.67685	100.00000	84.08415				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.09000	7.09000	7.09000	138.13628				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	18.77254	100.00000	18.64249				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 04/04/2026 Spot Bond					0.00000	100.05881				0.00	200,000,000	100,000,00
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
ABN05 On 18/04/2021 Spot Bond			2.79000	215.54292	2.79000	215.42015				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			2.69000	2.69000	2.69000	148.05124				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	190.00091				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			4.55000	4.55000	4.55000	218.91402				0.00	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 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			6.79000	6.79000	6.79000	102.50879				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			7.42500	7.42500	7.42500	117.20429				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>	
ABS11 On 09/04/2021 Spot Bond			4.98000	99.95908	4.98000	100.00000				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			5.29000	108.55229	5.29000	108.50533				0.00	0	
<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			5.32000	110.74362	5.32000	110.69544				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			6.99000	117.50404	6.99000	117.43715				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			8.20000	116.64654	8.20000	116.56888				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			5.76000	109.66199	5.76000	109.61124				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			7.68000	105.63849	7.68000	105.57361				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.57434	100.00000	10.50467				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			1.88000	317.28839	1.88000	317.13143				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI4 On 31/01/2022 Spot Bond			0.98000	170.92750	0.98000	170.85544				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.30000	10.30000	10.30000	104.35817				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	100.30486				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.29568				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.28442				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	100.28582				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	99.84248				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	100.29501				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	100.29501				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	100.30286				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	100.30286				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	164.59575				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 14/02/2023 Spot Bond					0.00000	166.91345				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	100.28030				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	100.27843				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	100.27152				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.71538				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	101.67570				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	100.90475				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	100.92998				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	100.70708				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	99.76445				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	99.86141				0.00	0	140,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.21298				0.00	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 AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.43090				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	101.27566				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	104.60274				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	101.18025				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.18025				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	101.37968				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	101.14705				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	101.13597				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	101.25786				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	101.37974				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	101.77851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.90032				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	100.80122				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	100.68192				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			6.48000	108.64428	6.48000	108.58687				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>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.71950				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	100.76958				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	101.54057				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	100.91350				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	101.13552				0.00	12,000,000,000	6,000,000,000
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.71943				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	100.76950				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	101.11933				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF6D1</b>									<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.66935			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	100.74449			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	100.79454			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	101.21911			0.00	0	
<b>Total AHF7D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.36000	113.33426	7.36000	113.26677		9,414,176,000,000.00	1,279,100,000	1,279,100,000	1,279,100,000
<b>Total AIR02 SPOT</b>								<b>9,414,176,000,000.00</b>	<b>1,279,100,000</b>	<b>1,279,100,000</b>	<b>1,279,100,000</b>
<b>Total For AIR02</b>								<b>9,414,176,000,000.00</b>	<b>1,279,100,000</b>	<b>1,279,100,000</b>	<b>1,279,100,000</b>
AIR04 On 29/05/2024 Spot Bond			6.48000	111.14441	6.48000	111.08569		0.00	0	0	
<b>Total AIR04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.89500	93.29019	11.89500	93.20090		0.00	0	0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.30000	170.49857	6.30000	170.35339		0.00	0	0	
<b>Total AIRL01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRL01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.34969		0.00	0	0	
<b>Total APF04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.13214		0.00	0	0	
<b>Total APF06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.45547		0.00	0	0	
<b>Total APF07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	101.06865		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 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	101.39996				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	100.59389				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	100.80771				0.00	0	
<b>Total APF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>										<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	100.18018				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.34353				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	100.79574				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			4.90000	234.15307	4.90000	233.97995				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			4.91500	211.36765	4.91500	211.21110				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			1.96000	169.60710	1.96000	169.52194				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 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	99.03446				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14(On 04/05/2021 Spot Bond					0.00000	101.01791				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	101.03241				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			2.00500	169.54688	2.00500	169.46112				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 31/05/2021 Spot Bond					0.00000	55.88266				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	100.62468				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 31/03/2028 Spot Bond			4.92000	179.87227	4.92000	179.73939				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	100.96995				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	100.76586				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	100.38981				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.32685				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.16481				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			5.08500	103.88361	5.08500	103.80504				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	100.25681				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	100.26060				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.27933				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.86166				0.00	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 ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.97476				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>	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.60980				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>	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.55670				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.32594				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>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.25318				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>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.82049				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.73460				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.71700				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>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.41138				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>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.24295				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.27753				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.35346				0.00	0	100,000,00
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN31(On 31/03/2029 Spot Bond			4.39500	4.39500	4.39500	100.69239				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			5.12000	5.12000	5.12000	92.27157				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.26312				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	100.29960				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	100.93636				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	100.26506				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			5.19500	102.41687	5.19500	102.33848				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	100.28210				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	100.25676				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.26317				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	100.27059				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.27059				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>	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.60966				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>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.32352				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.26549				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.27516				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>	
ASN380 On 29/10/2021 Spot Bond					0.00000	101.08061				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.38834				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>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.38834				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>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.31943				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>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.26779				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.65686				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>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.35345				0.00	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 ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.26595				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>	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.31197				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>	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.52209				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
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>	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.33571				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>	
ASN443 On 17/06/2021 Spot Bond					0.00000	100.32798				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>	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.32798				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>	
ASN446 On 22/06/2023 Spot Bond					0.00000	100.24937				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.25709				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>	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.33502				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>	
ASN452 On 20/03/2023 Spot Bond					0.00000	101.22734				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	103.01304				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90894				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90799				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.06003				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.24916				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.73957				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.16083				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.94192				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.10919				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.23811				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.01446				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.79929				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.27406				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.32585				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.56265				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	101.26300				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.13213				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.27314				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.49143				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.46928				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.11953				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.39509				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.34114				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.34114				0.00	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 ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.26627				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			9.00000	102.74575	9.00000	102.68767				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.49749	8.18000	102.44279				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.55202	8.36000	102.49655				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.55202	8.36000	102.49655				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 14/04/2021 Spot Bond					0.00000	99.93874				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	101.76072	9.10000	101.68569				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.13192	11.05000	102.04093				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.12243	11.00000	102.03185				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.63198				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	102.02744	10.50000	101.94094				0.00	0	1,215,000,00
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,215,000,00</b>
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	<b>1,215,000,00</b>
ASN53: On 31/01/2024 Spot Bond			10.50000	102.02744	10.50000	101.94094				0.00	0	1,072,000,00
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,072,000,00</b>
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	<b>1,072,000,00</b>
ASN54: On 02/04/2026 Spot Bond					0.00000	100.02136				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	101.02551				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	100.74611				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	102.04644	10.60000	101.95913				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	103.10823	10.47000	101.93549				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	102.00132	10.55000	101.91348				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	100.98849				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	100.77951				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	100.79413				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	100.79413				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	100.72754				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	100.63660				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	100.64904				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	100.74153				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	100.70990				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	100.62283				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	100.59575				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	100.60929				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	100.60929				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	100.39165				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	100.25679				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	100.38488				0.00	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	100.44704				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	100.55476				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	100.43190				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	100.48259				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	100.51521				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	100.88783				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>	
ASN587 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN592</b>										<b>0.00</b>	<b>0</b>	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.11527				0.00	0	
<b>Total ASN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN593</b>										<b>0.00</b>	<b>0</b>	
ASN593 On 01/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN594 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN594</b>										<b>0.00</b>	<b>0</b>	
ASN594 On 31/01/2022 Spot Bond			9.22000	100.23339	9.22000	101.70762				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN595 On 11/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000	
<b>Total ASN596 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For ASN596</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			5.88000	103.57955	5.88000	103.53062				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.46574	9.30000	100.39132				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	101.44823				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	100.89464				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	100.69392				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.74789				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.13913				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			6.45000	99.30011	6.45000	99.24817				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	100.80800				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.69394				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	100.84349				0.00	0	500,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.09460				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA57</b>									<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.20327			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>	
BAYA67 On 31/03/2023 Spot Bond			8.68000	8.68000	8.68000	104.74905			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>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.35126			0.00	0	
<b>Total BAYA71 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>									<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.91000	10.91000	10.91000	105.07085			0.00	0	
<b>Total BAYA72 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>									<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.18461			0.00	0	
<b>Total BAYA73 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>									<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.18126			0.00	0	108,000,00
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>108,000,00</b>
<b>Total For BAYA74</b>									<b>0.00</b>	<b>0</b>	<b>108,000,00</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.17756			0.00	0	
<b>Total BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.17769			0.00	0	
<b>Total BAYA76 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>									<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.18008			0.00	0	
<b>Total BAYA77 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>									<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.47895			0.00	0	
<b>Total BAYA78 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>									<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.20937			0.00	0	
<b>Total BAYA79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>									<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.20388			0.00	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 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	100.21547				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	100.20884				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	100.21485				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.20252				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	100.21468				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>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.20332				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.21497				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.20895				0.00	0	100,000,00
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.23968				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.24483				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.24483				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.24483				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.25114				0.00	0	5,000,00
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.24549				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.58502				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.25768				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.87020				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			7.85500	7.85500	7.85500	101.21334				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	100.99897				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	100.98958				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.11583				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	100.51685				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BDX33</b>									<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.48000	106.88764	7.48000	106.82367			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	100.73821			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	101.49623			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			7.38000	105.72335	7.38000	105.65955			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	101.93674			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			6.48000	103.48170	6.48000	103.42786			0.00	0	
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.79165			0.00	0	15,000,00
<b>Total BGL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For BGL14</b>									<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	102.52980			0.00	2,290,200,000	1,145,100,00
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>2,290,200,000</b>	<b>1,145,100,00</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>2,290,200,000</b>	<b>1,145,100,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.88894			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	101.18154			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	101.80364			0.00	0	100,000,00
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.59038			0.00	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 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	104.77312				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.68325				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	100.79327				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.00570				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			6.22000	111.88894	6.22000	111.83216				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	100.37546				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.61146				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	100.60387				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	101.03729				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	101.23327				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	99.95054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.32600				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	99.11200				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	65.18500				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	100.71125				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>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.02587				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.19359				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	100.67573				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	100.84715				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	99.37854				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	99.89947				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.90649				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.97747				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	99.96303				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	99.95994				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	100.86564				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	100.90645				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.94194				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>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.95221				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>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.17830				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL26 On 06/05/2021 Spot Bond			5.08000	105.20359	5.08000	105.15983				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	100.73852				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	100.75818				0.00	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 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			7.35000	114.18998	7.35000	114.12206				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			7.60000	114.95398	7.60000	114.88334				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.23000	110.49277	8.23000	110.42014				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			9.65000	104.76108	9.65000	103.60762				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	101.45613				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.25437				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	101.31804				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	100.81689				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	100.87485				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	101.60603				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	101.70690				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.69408				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	159.88990	3.14000	159.71508				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			1.93000	1.93000	1.93000	159.94934				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	110.31201	4.77000	106.79400				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	102.34400				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.83963				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			7.25000	109.24128	7.25000	109.17788				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	111.66531	8.70700	118.86900				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	101.26250				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	101.22598				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	105.98675				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.58873	10.98000	99.50198				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	112.18800				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>	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.55002	6.50000	113.77900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89400				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.27751				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.85665				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.84943				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>	
CLN445 On 24/05/2021 Spot Bond			5.97500	104.95092	5.97500	104.89976				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			1.93000	169.64727	1.93000	169.56251				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.39000	134.45394	5.39000	134.34891				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.83000	132.36646	5.83000	132.25837				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>	
CLN455 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.83150				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.86579				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	100.98075				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.68000	103.75889	6.68000	103.70333				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.80333				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>	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.30442				0.00	0	
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.60310				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.90952				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 29/11/2021 Spot Bond			100.00000	67.03996	100.00000	66.59093				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.88041				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.89404				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.05872				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			6.17500	105.61651	6.17500	105.56360				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.68372	10.16000	105.74400				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.48000	105.12033	6.48000	105.06479				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.60173				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.32317				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.65750				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			6.88000	110.56434	6.88000	110.50339				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.79506				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.73221				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	99.95351				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.95060				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.30819				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.92583				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.56646				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.48740				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.40415				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.74230	9.96000	100.66250				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/10/2022 Spot Bond			10.01000	104.49903	10.01000	104.41495				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.73690				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.68881	9.60000	103.33452				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.43948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.59690				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.82791				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	100.83450	9.20000	100.76058				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	101.09967				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	101.63442				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	102.21009				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	101.65659				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	101.05399				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	100.43948				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	100.30061				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	99.84517				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.08000	106.78521	9.08000	106.70665				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.55638				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.14148				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.82232				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	130.81600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.62038				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	99.82635				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.55000	107.58140	8.55000	107.50678				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.60000	105.22437	8.60000	105.15216				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.69000	109.68410	8.69000	109.60680				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.23438				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN553</b>									<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060			0.00	0	
<b>Total CLN554 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>									<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.87962			0.00	0	
<b>Total CLN556 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>									<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.86626			0.00	0	
<b>Total CLN557 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>									<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.70593			0.00	0	
<b>Total CLN558 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>									<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.80219			0.00	0	4,000,000,00
<b>Total CLN559 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For CLN559</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	119.01900			0.00	0	
<b>Total CLN560 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.92033			0.00	0	
<b>Total CLN561 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.05191	10.19000	104.02703			0.00	0	
<b>Total CLN562 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.55000	110.22371	8.55000	110.14726			0.00	0	
<b>Total CLN563 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.95198			0.00	0	
<b>Total CLN564 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.66304			0.00	0	
<b>Total CLN565 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>									<b>0.00</b>	<b>0</b>	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.02741			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.57594				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.86594				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	100.93192				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	101.00381				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			8.78000	108.59688	8.78000	108.51957				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	100.91206				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	101.06882				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.87060				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	100.39845				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	100.32812				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	99.85172				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.01949				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.90482				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.58327				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.45199				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.86678				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.56730				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.89288				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.47962				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.36163				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.34942				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.44356				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.22817				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.81000	138.84509	3.81000	112.00441				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.69397				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.16794				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	100.69397				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	103.42210				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01663				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	100.43724				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	100.34942				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	100.34942				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				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	101.50073				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	100.89585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.82060				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	99.90808				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	101.31324				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	100.71273				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	104.18961	9.32000	104.11141				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.08823				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.33883				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.49984				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.68775				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.58318				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.22387				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	280,000,000	140,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	101.92579				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	100.31667				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	100.56728				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	101.03178				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	101.02795				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	100.95037				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	91.35500				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	101.16170				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			6.50000	106.05190	6.50000	105.99570				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	100.88045				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.60992				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.50500	60.33984	12.50500	80.85369				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	100.65936				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			9.25000	102.22270	9.25000	102.14613				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	100.87646				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	100.67004				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	99.99988				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	100.90424				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	102.41685				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	100.68181				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	100.87246				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	101.02068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.79770				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.95238				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	101.15373				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	100.68557				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	100.34284				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	101.08999				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	100.34343				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	100.87246				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	100.59898				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	100.87246				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	100.69898				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.87246				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.33504				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	99.91784				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	101.00898				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	100.28771				0.00	6,500,000,000	6,500,000,000
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
<b>Total For CLN659</b>										<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
CLN660 On 20/12/2023 Spot Bond					0.00000	100.29826				0.00	13,000,000,000	15,873,000,000
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>13,000,000,000</b>	<b>15,873,000,000</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>13,000,000,000</b>	<b>15,873,000,000</b>
CLN661 On 20/06/2023 Spot Bond					0.00000	98.71900				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	96.52100				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	104.12300				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	126.73100				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.95226				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.02618				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	101.04822				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	107.39962				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	102.18881				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	100.64037				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	100.96570				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	100.47361				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			4.33003	139.64188	4.33003	113.40431				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			4.33003	139.64188	4.33003	113.40505				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	100.59886				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	100.98567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.03891				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.00538				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	100.27745				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	100.97228				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	101.00297				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	100.46071				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	100.26553				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	100.27290				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	100.88757				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	100.31479				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	100.32343				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.32317				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.28436				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.20492				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.28441				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.07398				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.60512				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>	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.03439				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.27374				0.00	0	930,000,00
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.78425				0.00	0	565,000,00
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>565,000,00</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>565,000,00</b>
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.21398				0.00	0	336,000,00
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,000,00</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>336,000,00</b>
CLN699 On 21/12/2026 Spot Bond					0.00000	103.08425				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.54295				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.78060				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.69349				0.00	0	739,000,00
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>739,000,00</b>
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	<b>739,000,00</b>
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.09852				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	101.40167				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	85.36902				0.00	0	207,000,00
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,000,00</b>
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	<b>207,000,00</b>
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.74642				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	101.06552				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	100.43829				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.27773				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	81.79671				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	82.04598				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	100.39903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.75175				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.27957				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.27957				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.27957				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	80.81130				0.00	0	416,000,00
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>416,000,00</b>
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	<b>416,000,00</b>
CLN717 On 20/06/2021 Spot Bond					0.00000	100.22908				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	100.39502				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	79.78437				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	80.11438				0.00	0	59,000,00
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>59,000,00</b>
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	<b>59,000,00</b>
CLN721 On 01/06/2026 Spot Bond					0.00000	100.52775				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	80.84182				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.25705				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.25705				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	100.25705				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	100.26165				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	100.26165				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	100.26165				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	83.40611				0.00	0	710,000,00
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.47365				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	85.13089				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	100.40289				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	100.98847				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.05933				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.85500	101.27763	7.85500	101.21334				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.82114				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.88000	112.66406	7.88000	112.59231				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>
COJ08 On 22/06/2026 Spot Bond			9.70000	110.49254	9.70000	110.40631				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			6.66000	113.33156	6.66000	113.27038				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			7.31500	103.46693	7.31500	103.40601				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			10.11000	100.68778	10.11000	100.60641				0.00	0	100,000.00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			10.20000	99.60980	10.20000	99.52817				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			9.68000	9.68000	9.68000	107.75087				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	100.71789				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	100.28435				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.27302				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.98929				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	100.60351				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	101.28103				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	100.47355				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.28562				0.00	0	
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.18211				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	100.49019				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	100.64361				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	100.67060				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	101.67351				0.00	0	80,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			8.95000	8.95000	8.95000	108.57451				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.18396				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	100.72576				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			6.43000	103.29580	6.43000	103.24187				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			6.79500	106.76408	6.79500	106.70497			229,617,999,000.00		33,792,200	75,332,30
<b>Total DV23 SPOT</b>									<b>229,617,999,000.00</b>		<b>33,792,200</b>	<b>75,332,30</b>
<b>Total For DV23</b>									<b>229,617,999,000.00</b>		<b>33,792,200</b>	<b>75,332,30</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	30.65520	100.00000	30.44988				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.65520	100.00000	30.44988				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			6.35000	109.99661	6.35000	109.93965				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	101.39504	9.69000	101.31557				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.31557				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			11.88500	92.49510	11.88500	92.40664				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	101.45306	10.10000	101.37025				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45306	10.10000	101.37025				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	100.58536				0.00	0	21,300,000,00
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,300,000,00</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>21,300,000,00</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
DVF22 On 28/03/2022 Spot Bond					0.00000	99.90111				0.00	0	22,000,000,00
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,00</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,00</b>
DVF22B On 29/08/2022 Spot Bond					0.00000	99.64243				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.25460				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	98.41111				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	97.66829				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	95.95331				0.00	0	100,000,00
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	98.44180				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	100.50365				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>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	97.99601				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>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.00359				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>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.90663				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>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.00671				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.95959				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.77584				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	100.81331				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			4.51000	105.30570	4.51000	105.26720				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.88500	104.17594	5.88500	104.12669				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			6.79000	109.02039	6.79000	108.96106				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			5.16000	104.71954	5.16000	104.64041				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			5.08500	92.22524	5.08500	92.15547				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	132.52262	2.25000	132.45292				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			4.19000	140.30479	4.19000	140.20883				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.20200	126.03811	4.20200	125.95177				0.00	0	55,200,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,200,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>55,200,00</b>
EL30 On 29/07/2030 Spot Bond			4.24500	121.94450	4.24500	121.86054				0.00	0	82,800,00

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 EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,800,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>82,800,00</b>
EL31 On 02/06/2031 Spot Bond			4.80000	108.15821	4.80000	108.07912				0.00	0	120,000,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
EL36 On 31/01/2036 Spot Bond			5.05500	94.27118	5.05500	94.20009				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>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.52262	2.25000	132.45292				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.09590				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.73096				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	112.36372				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	111.41795				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.72520				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	110.04300				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.21418				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.58608				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	99.71406				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			9.27000	106.44006	9.27000	106.36015				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			11.48500	11.48500	11.48500	97.25062				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			11.83500	11.83500	11.83500	96.13403				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			9.35000	106.13616	9.35000	104.67946				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			9.35000	9.35000	9.35000	105.60315				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>	
EMM07P On 17/07/2032 Spot Bond			12.01000	12.01000	12.01000	79.29321				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			10.94000	10.94000	10.94000	102.33339				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			12.01000	12.01000	12.01000	96.79723				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.62936				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.56226				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.45201				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.46504				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.38180				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.41287				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.87002				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.60381				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	100.85735				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.40496				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	100.53279				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	100.54782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.90420				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.47381				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.01653				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>	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.76215				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>	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	100.72736				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.81773				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.73431				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.76905				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>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.71628				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.69956				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.80378				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			6.15000	108.53200	6.15000	108.47753				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.09730	10.00000	102.01477				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			8.42000	97.93281	8.42000	97.86663			22,058,310,156,000.00	2,619,751,800	5,084,487,60	
<b>Total ES26 SPOT</b>									<b>22,058,310,156,000.00</b>	<b>2,619,751,800</b>	<b>5,084,487,60</b>	
<b>Total For ES26</b>									<b>22,058,310,156,000.00</b>	<b>2,619,751,800</b>	<b>5,084,487,60</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21060	7.85000	100.14738				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			11.65500	73.63357	11.81500	72.74088			36,430,187,346,000.00	3,125,713,200	5,268,265,60	
<b>Total ES33 SPOT</b>									<b>36,430,187,346,000.00</b>	<b>3,125,713,200</b>	<b>5,268,265,60</b>	
<b>Total For ES33</b>									<b>36,430,187,346,000.00</b>	<b>3,125,713,200</b>	<b>5,268,265,60</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.56178	7.50000	100.50144				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			12.25500	75.80745	12.25500	75.73317			31,583,980,611,000.00	2,577,232,200	7,527,898,40	
<b>Total ES42 SPOT</b>									<b>31,583,980,611,000.00</b>	<b>2,577,232,200</b>	<b>7,527,898,40</b>	
<b>Total For ES42</b>									<b>31,583,980,611,000.00</b>	<b>2,577,232,200</b>	<b>7,527,898,40</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94053	8.50000	103.86924				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	101.12106				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	100.48529				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	99.45009				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.28208				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15312				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.68194				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	100.77716				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	100.81320				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	101.06143				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.16989				0.00	0	100,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.68563				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	100.76475				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			5.38000	5.38000	5.38000	104.17086				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	101.60246				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	99.95251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	
FRB19 On 14/04/2021 Spot Bond			7.15000	99.96084	7.15000	99.90215			0.00	0	
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.81154			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	102.36440			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	104.16991			0.00	450,000,000	225,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>450,000,000</b>	<b>225,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>450,000,000</b>	<b>225,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.33304			0.00	400,000,000	300,000,000
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.05828			0.00	0	
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.76664			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	100.65848			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.05000	108.22260	9.05000	108.14367			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	103.88196			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			0.98500	170.92073	0.98500	170.84860		5,713,000,000,000.00		5,800,000,000	2,900,000,000
<b>Total FRBI22 SPOT</b>								<b>5,713,000,000,000.00</b>		<b>5,800,000,000</b>	<b>2,900,000,000</b>
<b>Total For FRBI22</b>								<b>5,713,000,000,000.00</b>		<b>5,800,000,000</b>	<b>2,900,000,000</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
FRBI23 On 07/12/2023 Spot Bond			2.34000	313.74022	2.34000	313.57322				0.00	0	60,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.65500	2.65500	2.65500	148.23923				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.98000	190.72339	3.98000	190.59686				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			4.34000	4.34000	4.34000	101.09295				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			5.00000	5.00000	5.00000	209.46478			300,000,000,000.00		60,000,000	30,000,00
<b>Total FRBI33 SPOT</b>									<b>300,000,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FRBI33</b>									<b>300,000,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.84000	80.53484	5.84000	80.46944				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			5.31000	89.07548	5.31000	89.00648				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			6.33000	6.33000	6.33000	80.35253				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			6.41000	6.41000	6.41000	79.53993				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	141.26077				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.62749				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.04000	169.50006	2.04000	169.41384				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			2.90000	168.35619	2.90000	168.25869				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	101.02968				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	100.39559				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	103.04726				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	100.66360				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	102.99586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.10922				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.80038				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.68813				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.30747				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.74767				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.17639				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.32015				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.84058				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.26924				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.46976				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.10822				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 18/04/2021 Spot Bond					0.00000	101.08606				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.82782				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	100.84227				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	100.35339				0.00	0	100,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC30 On 25/04/2023 Spot Bond					0.00000	102.94894				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	103.51402				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	100.79237				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	101.10020				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	100.59300				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	101.52536				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	100.26367				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	100.30185				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.33042				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.57189				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	100.42410				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	101.12450				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	97.91260				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	100.33027				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	100.33771				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	100.30492				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.01327				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	100.64818				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.13855				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	100.61674				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.86504				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.21017				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.72404				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.78717				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.83280				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.48534				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.07104				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.26261				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.38911				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.68844				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.27518				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	101.30210				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.94198				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	100.35394				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	100.28582				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	101.27182				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	101.20477				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	101.09023				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	100.71267				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	101.77106				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	101.22388				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.14348				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	101.22579				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.19698				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.10953				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.73521				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.43889				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.75397				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.71157				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>	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.13787				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total FRC363 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For FRC363</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
FRC66 On 31/01/2022 Spot Bond			2.68000	2.68000	2.68000	168.55297			0.00	0	0	
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	168.63337			0.00	0	0	
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.60000	2.60000	2.60000	168.66019			0.00	0	0	
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.61500	97.20912	4.61500	97.13987			0.00	0	0	30,000,000

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 FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRI38 On 31/01/2038 Spot Bond			4.98500	105.23905	4.98500	105.16029				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	101.17081				0.00	0	5,600,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,600,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>5,600,000,00</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.63735				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.27543				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.17787				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	101.81193				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.79296				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.78816				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.63531				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	101.63932				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.49800	4.49800	4.49800	92.28069				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	106.25985				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	100.45952				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	100.98913				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.04500	104.42326	5.04500	104.34459				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.85000	212.71495	4.85000	212.55850				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.18500	102.54917	5.18500	102.47077				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	211.93534				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.54000	143.66025	3.54000	143.56956				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.60462	3.70500	124.52429				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.98500	105.23905	4.98500	105.16029				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>	
FRS12 On 07/12/2033 Spot Bond			5.00000	209.62148	5.00000	209.46478				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.05000	208.60246	5.05000	208.44572				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.07000	117.17283	3.07000	146.02789				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>	
FRS122 On 07/12/2033 Spot Bond			5.08000	207.99396	5.08000	207.83719				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.18500	102.54917	5.18500	102.47077				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.73000	182.00770	4.73000	181.87600				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			5.93500	93.17562	5.93500	93.09876				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			4.62000	183.25718	4.62000	183.12620				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			4.68000	182.57445	4.68000	182.44308				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			5.59000	197.97349	5.59000	197.81615				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			5.88500	93.76718	5.88500	93.69021				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			5.18500	5.18500	5.18500	102.47077				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			5.16500	102.81440	5.16500	102.73596				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			4.49000	184.74646	4.49000	184.61634				0.00	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 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			5.36000	202.41779	5.36000	202.26065				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			4.62000	183.25718	4.62000	183.12620				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			4.62000	183.25718	4.62000	183.12620				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.91000	179.98395	4.91000	179.85113				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			3.84000	142.11873	3.84000	142.02554				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.74000	169.90208	1.74000	169.81982				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			4.97000	179.31506	4.97000	179.18189				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			5.01000	178.87072	5.01000	178.73730				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			3.81000	142.27202	3.81000	142.17908				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			4.48500	184.80401	4.48500	184.67392				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			5.02000	5.02000	5.02000	178.62635				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16 On 06/06/2025 Spot Bond					0.00000	18.65671				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>	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.07068				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.17437				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.29629				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.34646				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.18636				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	151.97058				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	168.29068				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	150.33120				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	161.73342				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	45.80401				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>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.85286				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>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.98181				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.87398				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.64788				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.30279				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.73494				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	100.23829				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 06/07/2022 Spot Bond					0.00000	100.05470				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	100.27518				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 31/07/2022 Spot Bond					0.00000	101.85429				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>	
FRS22( 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>	
FRS22( On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.86515				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.22274				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 13/10/2023 Spot Bond					0.00000	105.89145				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 23/10/2025 Spot Bond					0.00000	103.87020				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	100.89676				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.69590				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.77838				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.98152				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.18289				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.99871				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.72293				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.62609				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.56088				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.52751				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS257 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>	
FRS258 On 23/01/2024 Spot Bond					0.00000	97.59713				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>	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.51083				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.36146				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.22947				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	315.11410				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.88000	317.28839	1.88000	317.13143				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	317.13143				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			0.98000	170.92750	0.98000	170.85544				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			0.98000	170.92750	0.98000	170.85544				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	100.96242				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			4.88500	98.02152	4.88500	97.94895				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			4.37000	71.61085	4.37000	107.19614				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			2.96000	2.96000	2.96000	146.61028				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			3.24000	3.24000	3.24000	145.13311				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	309.00684				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			5.26000	5.26000	5.26000	105.26140				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.30000	117.96732	6.30000	117.90703				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			6.85000	112.65111	6.85000	112.58825				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			7.38000	109.68196	7.38000	109.61682			136,786,824,000.00	18,534,800	29,223,800	
<b>Total FRX26 SPOT</b>									<b>136,786,824,000.00</b>	<b>18,534,800</b>	<b>29,223,800</b>	
<b>Total For FRX26</b>									<b>136,786,824,000.00</b>	<b>18,534,800</b>	<b>29,223,800</b>	
FRX27 On 07/03/2027 Spot Bond			7.49000	113.67415	7.49000	113.60603				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			7.86000	114.46325	7.86000	114.39014				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			9.11000	105.70511	9.11000	105.62710				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRX30</b>									<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.56500	100.88092	9.56500	100.80284			14,347,500,000,000.00	1,500,000,000	1,680,000,000
<b>Total FRX31 SPOT</b>									<b>14,347,500,000,000.00</b>	<b>1,500,000,000</b>	<b>1,680,000,000</b>
<b>Total For FRX31</b>									<b>14,347,500,000,000.00</b>	<b>1,500,000,000</b>	<b>1,680,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.69000	105.86862	9.69000	105.78655			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			11.37000	72.40218	11.37000	72.33622			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	100.18137			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	100.44804			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	100.64190			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.57544			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	100.61054			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	100.63184			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	100.63811			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	100.70955			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	100.57375			0.00	0	100,000,000

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 GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.58368				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	98.81009				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	100.61175				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	101.85517				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	102.65597				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.94000	109.36322	3.94000	109.29083				0.00	0	80,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.15134				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	100.89080				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.68998				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	99.94691				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			6.36000	108.54074	6.36000	108.48474				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT19 On 14/03/2022 Spot Bond					0.00000	100.55542				0.00	0	25,000,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	100.82996				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			9.00000	102.23264	9.00000	102.15890				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	99.90814				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	100.94421				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	99.33733				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.76766				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	101.28523				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	98.86744				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.39575				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	100.41199				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.06128				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.54680				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.85379				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.02927				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.36200				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	97.38135				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.13244				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.96711				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	99.40004				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	100.80471				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	100.67197				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.26237				0.00	5,000,000,000	2,500,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.24957				0.00	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 GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.16816				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.14855				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	101.52398				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	101.57984				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.14014				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	100.54788				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.68621				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.33111				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	98.52195				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.00394				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	100.64505				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB12 On 15/03/2024 Spot Bond					0.00000	100.50820				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	100.45786				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.14146				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.13282				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.13043				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.48000	312.67019	2.48000	312.50023				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	316.75550				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			10.44000	100.76556	10.44000	100.68062				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			4.94500	76.26065	4.94500	96.77435				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			11.91500	84.21192	11.91500	84.13119				0.00	0	4,350,000,0€
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,0€</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,0€</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.84654	100.00000	10.77389				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			11.95500	83.45423	11.95500	83.37396				0.00	0	5,020,000,0€
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	10.84550	100.00000	10.77286				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.06697				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.13921				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.55215				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			2.37500	149.83351	2.39000	149.67162			89,090,430,712,500.00	37,511,760,300	367,634,242,80	
<b>Total I2025 SPOT</b>									<b>89,090,430,712,500.00</b>	<b>37,511,760,300</b>	<b>367,634,242,80</b>	
<b>Total For I2025</b>									<b>89,090,430,712,500.00</b>	<b>37,511,760,300</b>	<b>367,634,242,80</b>	
I2029 On 31/03/2029 Spot Bond			3.47000	107.73941	3.47000	107.67236			523,084,565,999,000.00	150,744,831,700	151,562,343,20	
<b>Total I2029 SPOT</b>									<b>523,084,565,999,000.00</b>	<b>150,744,831,700</b>	<b>151,562,343,20</b>	
<b>Total For I2029</b>									<b>523,084,565,999,000.00</b>	<b>150,744,831,700</b>	<b>151,562,343,20</b>	
I2033 On 28/02/2033 Spot Bond			4.11500	102.31837	4.11500	102.24956			38,919,301,296,000.00	9,457,910,400	161,979,193,80	
<b>Total I2033 SPOT</b>									<b>38,919,301,296,000.00</b>	<b>9,457,910,400</b>	<b>161,979,193,80</b>	
<b>Total For I2033</b>									<b>38,919,301,296,000.00</b>	<b>9,457,910,400</b>	<b>161,979,193,80</b>	
I2038 On 31/01/2038 Spot Bond			4.28500	115.34523	4.28500	115.26544			138,745,812,129,000.00	32,379,419,400	358,681,720,60	
<b>Total I2038 SPOT</b>									<b>138,745,812,129,000.00</b>	<b>32,379,419,400</b>	<b>358,681,720,60</b>	
<b>Total For I2038</b>									<b>138,745,812,129,000.00</b>	<b>32,379,419,400</b>	<b>358,681,720,60</b>	
I2046 On 31/03/2046 Spot Bond			4.32000	103.30318	4.32000	103.23182			139,440,824,784,000.00	32,277,968,700	542,615,513,90	
<b>Total I2046 SPOT</b>									<b>139,440,824,784,000.00</b>	<b>32,277,968,700</b>	<b>542,615,513,90</b>	
<b>Total For I2046</b>									<b>139,440,824,784,000.00</b>	<b>32,277,968,700</b>	<b>542,615,513,90</b>	
I2050 On 31/12/2050 Spot Bond			4.32500	106.31576	4.31000	106.53845			157,628,014,935,000.00	36,445,783,800	313,871,117,90	
<b>Total I2050 SPOT</b>									<b>157,628,014,935,000.00</b>	<b>36,445,783,800</b>	<b>313,871,117,90</b>	
<b>Total For I2050</b>									<b>157,628,014,935,000.00</b>	<b>36,445,783,800</b>	<b>313,871,117,90</b>	
IBL101 On 24/05/2022 Spot Bond			6.19500	6.19500	6.19500	106.47839			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	101.33645			0.00	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 IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.60000	311.75669	2.60000	311.58416				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	100.61928				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	100.79009				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	100.64808				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	100.72725				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	101.23600				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.74107				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	99.96123				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	100.64565				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	101.17332				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	100.83581				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.61662				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.03033				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	100.68764				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	100.64388				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	100.82567				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	100.78066				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.61619				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	100.61302				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	100.26837				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01657				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	100.53803				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	100.56144				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.48487				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	100.63899				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	100.96873				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	100.94548				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	100.97741				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL158</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.82138				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	100.85747				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	100.87989				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			1.06000	1.06000	1.06000	170.74595				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			6.85000	110.19587	6.85000	110.13437				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.08613				0.00	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 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			1.38000	170.38655	1.38000	170.30911				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.27000	111.11554	5.27000	111.06766				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	100.78471				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			5.08000	104.60676	5.08000	104.56333				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	95.24417	100.00000	94.54040				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	100.68556				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.86585				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16682				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			8.25000	107.64396	8.25000	107.57187				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			10.38500	109.80585	10.38500	109.88223				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	100.52209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.82000	112.43531	8.82000	112.35535				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	101.02169				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	100.02884				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	100.76713				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	99.59499				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	99.26954				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.88654				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	100.38625				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	98.82981				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.30768				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.70749				0.00	0	100,000,00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.16478				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>	

Contract Details	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 IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.37234				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			7.70000	106.13037	7.70000	106.06430				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			5.93500	99.96749	5.93500	99.91876				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	101.75395				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>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.02456				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	103.32530				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	101.79640				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	100.53415				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	100.65147				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	100.35910				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.26085				0.00	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 IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.26545				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	99.99095				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	100.38198				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	100.93013				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.22632				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	100.87196				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	100.88783				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.22603				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.58463				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.12277				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	100.42042				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.68910				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	100.53713	2.75000	100.51437				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			5.38000	174.81946	5.38000	174.68389				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.91894				0.00	2,246,000,000	1,173,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>2,246,000,000</b>	<b>1,173,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>2,246,000,000</b>	<b>1,173,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	102.33958				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	100.37729				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			3.48000	3.48000	3.48000	167.48686				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.56785				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			8.21000	102.08157	8.21000	102.01526				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	102.55075				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			8.21500	8.21500	8.21500	107.30101				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	101.43682				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IV044</b>									<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			1.98000	169.58033	1.98000	169.49490			0.00	0	120,000,00
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.00308			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.26851			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			5.28000	175.90399	5.28000	175.76898			0.00	0	
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.15265			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			11.38000	101.41811	11.38000	101.32629			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			6.69500	106.32278	6.69500	106.26509			0.00	0	
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.18299			0.00	0	
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.18745			0.00	0	
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.18448			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	100.93621			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			6.34500	104.21470	6.34500	104.16072			0.00	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 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	100.41243				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	100.93262				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	101.19013				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	101.01943				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.64682				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.24987				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	100.55288				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.03964				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.11291				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	100.25213				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	100.77719				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC149 On 13/12/2021 Spot Bond					0.00000	100.74065				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	100.51288				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.08125				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.76299				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	100.36541				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	100.33251				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>	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.83976				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	100.53169				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.15772				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	99.99996				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.78435				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.83587				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	100.32060				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.18497				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>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.26099	7.40000	102.19977				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	100.57881				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	100.64527				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	100.80021				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	100.37810				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>	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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			3.95000	3.95000	3.95000	99.82715				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			3.95000	3.95000	3.95000	99.75171				0.00	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 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	99.66823				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	99.59113				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			4.05000	4.05000	4.05000	99.51415				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			4.05000	4.05000	4.05000	99.43729				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	99.35271				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	99.29730				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	99.27516				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	99.19772				0.00	0	
<b>Total IVZ047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ047</b>										<b>0.00</b>	<b>0</b>	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
<b>Total IVZ048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ048</b>										<b>0.00</b>	<b>0</b>	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322			98,400,000,000,000.00	24,000,000,000		
<b>Total IVZ049 SPOT</b>									<b>18,400,000,000,000.00</b>	<b>24,000,000,000</b>		
<b>Total For IVZ049</b>									<b>18,400,000,000,000.00</b>	<b>24,000,000,000</b>		
IVZ050 On 08/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ050</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR 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	100.33284				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.23631				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			6.18000	106.82696	6.18000	106.77339				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	100.68725				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.68036				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.86400				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	97.63701				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	100.69899				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	99.85050				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	101.12246				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.79000	122.42538	8.79000	122.33814				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.04193				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.90478				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.16000	106.80118	7.16000	106.73928				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.22385				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			9.18000	103.31036	9.18000	103.23425				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.11185				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.51000	95.32387	12.51000	95.22805				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.23000	102.36353	10.23000	102.27940				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.96117				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.66201				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.92587				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.04620				0.00	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 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	94.72787				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.29986				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	86.12832				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	101.30793				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			6.69000	105.08250	6.69000	105.02584				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	101.12613				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	101.58793				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	102.83990				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.32471				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.52560				0.00	80,000,000	40,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.38967				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL30 On 19/05/2021 Spot Bond					0.00000	101.07966				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	101.40046				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	100.89436				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	100.91779				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	100.18980				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	100.67568				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.69446				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	100.67068				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	100.88100				0.00	0	2,000,000,0€
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,0€</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,0€</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	100.67849				0.00	2,116,400,000	1,058,200,0€
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>2,116,400,000</b>	<b>1,058,200,0€</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>2,116,400,000</b>	<b>1,058,200,0€</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	100.60136				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	100.43406				0.00	0	3,000,000,0€
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF066</b>										0.00	0	3,000,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.60221				0.00	0	
<b>Total MBF067 SPOT</b>										0.00	0	
<b>Total For MBF067</b>										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.65088				0.00	0	
<b>Total MBF068 SPOT</b>										0.00	0	
<b>Total For MBF068</b>										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.74706				0.00	0	
<b>Total MBP038 SPOT</b>										0.00	0	
<b>Total For MBP038</b>										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.61781				0.00	0	
<b>Total MBP040 SPOT</b>										0.00	0	
<b>Total For MBP040</b>										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.95110				0.00	0	
<b>Total MBP041 SPOT</b>										0.00	0	
<b>Total For MBP041</b>										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.98761				0.00	0	
<b>Total MBP042 SPOT</b>										0.00	0	
<b>Total For MBP042</b>										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.95972				0.00	0	
<b>Total MBP043 SPOT</b>										0.00	0	
<b>Total For MBP043</b>										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.35412				0.00	0	
<b>Total MBP044 SPOT</b>										0.00	0	
<b>Total For MBP044</b>										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.60980				0.00	0	
<b>Total MBP045 SPOT</b>										0.00	0	
<b>Total For MBP045</b>										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.84367				0.00	0	
<b>Total MBP046 SPOT</b>										0.00	0	
<b>Total For MBP046</b>										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.55985				0.00	0	
<b>Total MBP047 SPOT</b>										0.00	0	
<b>Total For MBP047</b>										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.14645				0.00	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 MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.14944				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	100.98638				0.00	0	10,000,000.00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.47898				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>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.18661				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.73000	7.73000	7.73000	114.69188				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.98000	107.93473	5.98000	107.88204				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	101.36534				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.87461				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.21798				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			8.35000	107.29173	8.35000	107.21942				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.80867				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			8.60000	97.37429	8.60000	97.31630			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	99.94171			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.81371			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.57641			0.00	0	700,000,0€
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.45768			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	100.96281			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	98.64709			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	100.82578			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	100.85737			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	100.30778			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	99.47513			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.70059			0.00	0	143,000,0€
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>143,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN18</b>										0.00	0	143,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	100.47378				0.00	0	
<b>Total MTN19 SPOT</b>										0.00	0	
<b>Total For MTN19</b>										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.27317				0.00	0	
<b>Total MTN20 SPOT</b>										0.00	0	
<b>Total For MTN20</b>										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.53178				0.00	0	
<b>Total MTN21 SPOT</b>										0.00	0	
<b>Total For MTN21</b>										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.17607				0.00	0	
<b>Total MTN22 SPOT</b>										0.00	0	
<b>Total For MTN22</b>										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.30000	101.53072	8.30000	101.46232				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.27158				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.88949				0.00	3,780,000,000	1,890,000,00
<b>Total MTNC22 SPOT</b>										0.00	3,780,000,000	1,890,000,00
<b>Total For MTNC22</b>										0.00	3,780,000,000	1,890,000,00
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										0.00	0	
<b>Total For MTNC23</b>										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.70649				0.00	0	
<b>Total MWAR03 SPOT</b>										0.00	0	
<b>Total For MWAR03</b>										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.70649				0.00	0	
<b>Total MWAR04 SPOT</b>										0.00	0	
<b>Total For MWAR04</b>										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.75655				0.00	0	
<b>Total MWAR05 SPOT</b>										0.00	0	
<b>Total For MWAR05</b>										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.75648				0.00	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 MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.05180				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	100.84375				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 20/03/2026 Spot Bond					0.00000	100.27990				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 20/03/2026 Spot Bond					0.00000	100.35815				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 20/03/2026 Spot Bond					0.00000	103.92329				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	100.24433				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	100.31199				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	100.36941				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	100.42212				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			6.20000	106.37196	6.20000	106.31815				0.00	0	1,000,000,00
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NAM03 On 01/08/2023 Spot Bond			6.78000	108.82187	6.78000	108.76175				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			9.23000	107.28091	9.23000	107.20071				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.04852				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	101.09579				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	100.97738				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	101.19153				0.00	0	1,600,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99587				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>	
NBK13 On 19/03/2024 Spot Bond			6.34500	109.56183	6.34500	109.50605				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			5.23000	103.54706	5.23000	103.50304				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			5.64500	103.97159	5.64500	103.92364				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.60000	111.01168	6.60000	110.95196				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			7.12000	116.48339	7.12000	116.41625				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			6.17500	107.23135	6.17500	107.17760				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.11000	117.52380	7.11000	117.45615			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	100.28073			0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			8.15000	114.35057	8.15000	114.27490			0.00	0	250,000,00
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NBK22 On 19/11/2022 Spot Bond			5.27000	111.27838	5.27000	111.23041			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			6.83500	119.22136	6.83500	119.15498			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			7.87500	119.85501	7.87500	119.77832			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	100.81943			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			5.75500	5.75500	5.75500	110.01887			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	103.88702			0.00	0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	31.61681	100.00000	31.40504			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	104.09339			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			8.06000	117.36810	8.06000	117.29127			0.00	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 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			5.67500	111.15203	5.67500	111.10050				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			7.22000	116.28059	7.22000	116.21225				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			6.13000	110.31301	6.13000	110.25783				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			5.80500	112.50177	5.80500	112.44842				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	102.34803				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	100.91555				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	102.71137				0.00	7,700,000,000	7,840,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>7,840,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>7,840,000,000</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	102.43011				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.31832				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.02500	10.02500	10.02500	71.21369				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.24383				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	101.47867				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.59369				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	101.67292				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	101.78886				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	103.21933				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	100.84732				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	101.55981				0.00	0	510,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.87095				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	100.87754				0.00	500,000,000	500,000,00
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.16545				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	101.18911				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	100.67800				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.03454				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.90846				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.01763				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.33454				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.77760				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.04446				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.61337				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27525				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.19500	104.35096	9.19500	104.27451				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	100.27295				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.23000	103.82130	9.23000	103.74495				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	100.27525				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	100.27882				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	100.28342				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	101.98687				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	103.45358				0.00	353,000,000	176,500,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>353,000,000</b>	<b>176,500,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>353,000,000</b>	<b>176,500,00</b>
NET53 On 17/04/2021 Spot Bond					0.00000	99.86673				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.45242				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.74841				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.59529				0.00	200,000,000	100,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.01793				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.01552				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL04</b>										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.27042				0.00	0	
<b>Total NGL05 SPOT</b>										0.00	0	
<b>Total For NGL05</b>										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.77732				0.00	0	
<b>Total NGL06 SPOT</b>										0.00	0	
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.72431				0.00	0	
<b>Total NGL07 SPOT</b>										0.00	0	
<b>Total For NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.53280				0.00	0	
<b>Total NGL08 SPOT</b>										0.00	0	
<b>Total For NGL08</b>										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.83705				0.00	0	
<b>Total NGLT1A SPOT</b>										0.00	0	
<b>Total For NGLT1A</b>										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.50964				0.00	0	
<b>Total NGLT1B SPOT</b>										0.00	0	
<b>Total For NGLT1B</b>										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.01336				0.00	0	1,000,000,00
<b>Total NGT103 SPOT</b>										0.00	0	1,000,000,00
<b>Total For NGT103</b>										0.00	0	1,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.76621				0.00	0	1,000,000,00
<b>Total NGT104 SPOT</b>										0.00	0	1,000,000,00
<b>Total For NGT104</b>										0.00	0	1,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.68450				0.00	0	
<b>Total NGT105 SPOT</b>										0.00	0	
<b>Total For NGT105</b>										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.70659				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.80585				0.00	0	
<b>Total NGT107 SPOT</b>										0.00	0	
<b>Total For NGT107</b>										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.49383				0.00	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 NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.57851	13.50000	105.46277				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	99.85990				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	99.86431				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	101.48516				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	100.89762				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	101.35640				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	100.90331				0.00	640,000,000	320,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.48351				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.23851				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	101.83309				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	100.87864				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	100.87668				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			5.05000	5.05000	5.05000	208.44572				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	190.47749				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			3.14500	3.14500	3.14500	145.63234				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			3.77000	3.77000	3.77000	105.35099				0.00	0	230,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</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			5.03500	5.03500	5.03500	104.48002				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			3.25000	3.25000	3.25000	145.08067				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	196.00663	3.45000	195.88463				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	143.05273				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			3.63500	3.63500	3.63500	194.76730				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			3.78000	193.12703	3.78000	193.00201				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.15000	103.01387	5.15000	102.93539				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>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.70860				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	100.47100				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	98.31791				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	131.70960				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	101.42220				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.55740				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.69256				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	100.33220				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.94690				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	122.24330				0.00	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 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	98.78680				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	100.71895				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	99.98240				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	137.18440				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	100.96870				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	136.98410				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	135.97510				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.42962				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	126.47850				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	98.03527				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	96.87632				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	95.59819				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	97.71250				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	100.45244				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	100.89379				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>	
NNF012 On 12/06/2025 Spot Bond					0.00000	97.61828				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	109.23000				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>	
NNF014 On 24/06/2025 Spot Bond					0.00000	107.61000				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>	
NNF015 On 15/07/2025 Spot Bond					0.00000	111.09000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 07/07/2025 Spot Bond					0.00000	100.53930				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>	
NNF017 On 21/09/2023 Spot Bond					0.00000	108.36870				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>	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.94700				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>	
NNF019 On 20/04/2021 Spot Bond					0.00000	100.94690				0.00	0	
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.39860				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	100.91780				0.00	0	
<b>Total NNF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF020</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.67235				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.37728				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 14/07/2021 Spot Bond					0.00000	99.94123				0.00	0	
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.77348				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.67836				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.65883				0.00	0	
<b>Total NNF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF026</b>										<b>0.00</b>	<b>0</b>	
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>	
NNF02 On 09/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF028</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.39860				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	127.73640				0.00	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 NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.09290				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	100.48401				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	85.12144				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	100.69901				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	100.70033				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	100.65638				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	100.52144				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	111.44523				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.75042				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	100.71904				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	100.57754				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.56701				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	100.59622				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			6.85000	113.32012	6.85000	113.25688				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			2.73000	197.86802	2.73000	197.75640				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			9.47000	119.31920	9.47000	119.22824		5,113,800,000,000.00		540,000,000	270,000,000	
<b>Total NRA028 SPOT</b>								<b>5,113,800,000,000.00</b>		<b>540,000,000</b>	<b>270,000,000</b>	
<b>Total For NRA028</b>								<b>5,113,800,000,000.00</b>		<b>540,000,000</b>	<b>270,000,000</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.65439	100.00000	16.54345				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	100.62051				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.81771				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>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.70689				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.09422				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.39088				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	100.39612				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.42551				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	100.45767				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	100.80344				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					0.00000	100.31412				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.36294				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			6.02000	104.51688	6.02000	104.46634				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			7.41000	112.61363	7.41000	112.54685				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.21000	107.13480	6.21000	107.08140				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			7.73500	114.20183	7.73500	114.13120				0.00	0	900,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.41864				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.16287				0.00	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 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	100.44557				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	100.44873				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	100.63935				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.01339				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.87009				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	100.61649				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	100.69443				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.78204				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	100.79455				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	100.80705				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			7.37000	117.54855	7.45000	117.07994				440,999,902,682,000.00	1,823,744,898,600	1,074,148,203,600
<b>Total R186 SPOT</b>										<b>10,999,902,682,000.00</b>	<b>823,744,898,600</b>	<b>174,148,203,600</b>
<b>Total For R186</b>										<b>10,999,902,682,000.00</b>	<b>823,744,898,600</b>	<b>174,148,203,600</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023		Spot Bond	1.53000	320.02182	1.53000	319.87262			5,218,006,095,000.00	3,410,461,500	130,527,360,40
<b>Total R197 SPOT</b>											<b>5,218,006,095,000.00</b>	<b>3,410,461,500</b>	<b>130,527,360,40</b>
<b>Total For R197</b>											<b>5,218,006,095,000.00</b>	<b>3,410,461,500</b>	<b>130,527,360,40</b>
R202	On	07/12/2033		Spot Bond	4.05000	230.17976	4.05000	230.02533			785,751,143,400,000.00	194,012,628,000	338,432,961,20
<b>Total R202 SPOT</b>											<b>15,751,143,400,000.00</b>	<b>194,012,628,000</b>	<b>338,432,961,20</b>
<b>Total For R202</b>											<b>15,751,143,400,000.00</b>	<b>194,012,628,000</b>	<b>338,432,961,20</b>
R2023	On	28/02/2023		Spot Bond	5.17000	105.47020	5.18000	105.40799			309,668,578,394,000.00	253,320,808,200	962,723,038,40
<b>Total R2023 SPOT</b>											<b>19,668,578,394,000.00</b>	<b>253,320,808,200</b>	<b>962,723,038,40</b>
<b>Total For R2023</b>											<b>19,668,578,394,000.00</b>	<b>253,320,808,200</b>	<b>962,723,038,40</b>
R2030	On	31/01/2030		Spot Bond	9.44000	93.06482	9.44000	92.99371			016,980,226,832,000.00	1,484,849,600,300	1,344,681,127,00
<b>Total R2030 SPOT</b>											<b>16,980,226,832,000.00</b>	<b>484,849,600,300</b>	<b>344,681,127,00</b>
<b>Total For R2030</b>											<b>16,980,226,832,000.00</b>	<b>484,849,600,300</b>	<b>344,681,127,00</b>
R2032	On	31/03/2032		Spot Bond	10.26000	87.21220	10.26000	87.14070			780,002,024,188,000.00	563,353,023,800	875,946,082,60
<b>Total R2032 SPOT</b>											<b>10,002,024,188,000.00</b>	<b>563,353,023,800</b>	<b>375,946,082,60</b>
<b>Total For R2032</b>											<b>10,002,024,188,000.00</b>	<b>563,353,023,800</b>	<b>375,946,082,60</b>
R2035	On	28/02/2035		Spot Bond	10.92500	86.53703	10.92500	86.46201			335,657,020,552,500.00	1,037,588,743,300	1,480,409,687,80
<b>Total R2035 SPOT</b>											<b>15,657,020,552,500.00</b>	<b>1,037,588,743,300</b>	<b>480,409,687,80</b>
<b>Total For R2035</b>											<b>15,657,020,552,500.00</b>	<b>1,037,588,743,300</b>	<b>480,409,687,80</b>
R2037	On	31/01/2037		Spot Bond	11.18000	81.96391	11.18000	81.89005			257,818,805,120,000.00	649,178,784,000	1,704,062,910,30
<b>Total R2037 SPOT</b>											<b>17,818,805,120,000.00</b>	<b>649,178,784,000</b>	<b>704,062,910,30</b>
<b>Total For R2037</b>											<b>17,818,805,120,000.00</b>	<b>649,178,784,000</b>	<b>704,062,910,30</b>
R2040	On	31/01/2040		Spot Bond	11.25500	84.25658	11.25500	84.18016			125,415,790,847,000.00	544,239,519,400	1,456,027,561,70
<b>Total R2040 SPOT</b>											<b>15,415,790,847,000.00</b>	<b>544,239,519,400</b>	<b>456,027,561,70</b>
<b>Total For R2040</b>											<b>15,415,790,847,000.00</b>	<b>544,239,519,400</b>	<b>456,027,561,70</b>
R2044	On	31/01/2044		Spot Bond	11.32000	80.82755	11.32000	80.75383			698,629,330,872,000.00	150,055,594,600	958,379,989,10
<b>Total R2044 SPOT</b>											<b>18,629,330,872,000.00</b>	<b>150,055,594,600</b>	<b>958,379,989,10</b>
<b>Total For R2044</b>											<b>18,629,330,872,000.00</b>	<b>150,055,594,600</b>	<b>958,379,989,10</b>
R2048	On	28/02/2048		Spot Bond	11.23500	80.05375	11.23500	79.98244			751,949,990,969,000.00	1,758,072,985,400	1,353,079,963,70
<b>Total R2048 SPOT</b>											<b>11,949,990,969,000.00</b>	<b>758,072,985,400</b>	<b>353,079,963,70</b>
<b>Total For R2048</b>											<b>11,949,990,969,000.00</b>	<b>758,072,985,400</b>	<b>353,079,963,70</b>
R209	On	31/03/2036		Spot Bond	10.70500	67.32167	10.86500	66.38439			844,133,340,749,000.00	826,168,457,800	653,711,902,80
<b>Total R209 SPOT</b>											<b>14,133,340,749,000.00</b>	<b>826,168,457,800</b>	<b>653,711,902,80</b>
<b>Total For R209</b>											<b>14,133,340,749,000.00</b>	<b>826,168,457,800</b>	<b>653,711,902,80</b>
R210	On	31/03/2028		Spot Bond	3.28000	199.28807	3.28000	199.16706			154,672,526,240,000.00	47,156,258,000	70,806,157,40
<b>Total R210 SPOT</b>											<b>14,672,526,240,000.00</b>	<b>47,156,258,000</b>	<b>70,806,157,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R210</b>									<b>14,672,526,240,000.00</b>	<b>47,156,258,000</b>	<b>70,806,157,40</b>
R212 On 31/01/2022 Spot Bond			0.75000	171.23982	0.73000	171.19836			20,790,000,000,000.00	27,720,000,000	202,230,800,00
<b>Total R212 SPOT</b>									<b>20,790,000,000,000.00</b>	<b>27,720,000,000</b>	<b>202,230,800,00</b>
<b>Total For R212</b>									<b>20,790,000,000,000.00</b>	<b>27,720,000,000</b>	<b>202,230,800,00</b>
R213 On 28/02/2031 Spot Bond			9.75000	83.60624	9.88500	82.79911			852,688,002,425,000.00	190,019,282,300	401,806,073,60
<b>Total R213 SPOT</b>									<b>2,688,002,425,000.00</b>	<b>190,019,282,300</b>	<b>401,806,073,60</b>
<b>Total For R213</b>									<b>2,688,002,425,000.00</b>	<b>190,019,282,300</b>	<b>401,806,073,60</b>
R214 On 28/02/2041 Spot Bond			11.18500	63.66872	11.18500	63.61226			791,947,935,886,000.00	1,054,264,455,600	734,115,586,30
<b>Total R214 SPOT</b>									<b>1,947,935,886,000.00</b>	<b>054,264,455,600</b>	<b>734,115,586,30</b>
<b>Total For R214</b>									<b>1,947,935,886,000.00</b>	<b>054,264,455,600</b>	<b>734,115,586,30</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.48202			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	100.57820			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.07383			0.00	0	
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.41542			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.97135			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.73685			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	100.04490			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	98.58520			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	97.43684			0.00	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 RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.52945				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	100.25396				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.26544				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.16426				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	98.24240				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	97.99757				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.73498				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	100.44623				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	99.93209				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	100.36531				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	101.12811				0.00	0	180,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	100.80295				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	102.67755				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	100.83023				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	101.94814				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	102.81354				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	102.25490				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	102.55379				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.74251				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	99.94490				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	100.61938				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	101.28871				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	101.21800				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMB106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMB106</b>									<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.55500	99.86321	5.55500	104.79361			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			6.83000	109.61995	6.83000	109.55929			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			11.75500	95.93791	11.75500	95.84764			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			5.43000	110.91144	5.43000	110.86220			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	101.62566			0.00	620,000,000	310,000,00
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,00</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,00</b>
SBK26 On 25/04/2021 Spot Bond			6.25000	105.88929	6.25000	105.83504			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	100.93951			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	100.54817			0.00	0	
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.97000	104.06972	4.97000	104.02763			0.00	0	
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.25000	115.84073	7.25000	115.77239			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.93960				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			5.81000	112.64329	5.81000	112.58984				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			7.35000	106.68492	7.35000	106.62113				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			7.77000	112.95910	7.77000	112.88816				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			6.33000	112.12618	6.33000	112.06924				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			6.65000	109.88795	6.65000	109.82839				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.00500	106.15444	9.00500	106.07698				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			4.29000	105.98637	4.29000	105.94910				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			5.08000	111.51726	5.08000	111.47090				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			6.89000	118.95100	6.89000	118.88424				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			7.90500	119.23851	7.90500	119.16192				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			5.22000	111.06862	5.22000	111.02120				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	102.22972				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.54338				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.52000	105.69513	4.52000	105.65599				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			5.95500	5.95500	5.95500	111.57772				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	104.71376				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	104.39341				0.00	5,000,000,000	2,500,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.27114				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			4.79500	107.62717	4.79500	107.58514				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.15321				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	103.46266				0.00	100,000,000	50,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.47241				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.54667				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.56158				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.63650				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.39867				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60034				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.17826				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.90002				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.56781				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	316.74524	1.95000	316.58672				0.00	0	90,000,00
<b>Total SBSI11 SPOT</b>										0.00	0	90,000,00
<b>Total For SBSI11</b>										0.00	0	90,000,00
SBSI14 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	207.43269				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.12246				0.00	0	
<b>Total SBT101 SPOT</b>										0.00	0	
<b>Total For SBT101</b>										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.77967				0.00	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 SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.39257				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.59831				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>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,300,000.00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000.00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000.00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	103.00810				0.00	0	25,000.00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000.00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>25,000.00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.73880				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			7.28000	111.06157	7.28000	110.99613				0.00	0	20,020,000.00
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,020,000.00</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>20,020,000.00</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	99.88999				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>	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.57280				0.00	60,000,000	30,000.00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.17648				0.00	20,000,000	80,000.00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>80,000.00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>20,000,000</b>	<b>80,000.00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	100.86826				0.00	0	150,000.00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	99.92812				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	98.70743				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	101.09343				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.82475				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	100.79155				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	100.94989				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.82043				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	100.86084				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.87096				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	100.79882				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	100.87096				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	100.99356				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRC2</b>										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.95753				0.00	0	
<b>Total SLRC4 SPOT</b>										0.00	0	
<b>Total For SLRC4</b>										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.11074				0.00	0	
<b>Total SLRC5 SPOT</b>										0.00	0	
<b>Total For SLRC5</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.89982				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	99.96443				0.00	0	
<b>Total SNT02 SPOT</b>										0.00	0	
<b>Total For SNT02</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.98000	108.79911	6.98000	108.73761				0.00	0	
<b>Total SNT03 SPOT</b>										0.00	0	
<b>Total For SNT03</b>										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.93868				0.00	0	
<b>Total SNT04 SPOT</b>										0.00	0	
<b>Total For SNT04</b>										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.60739				0.00	0	
<b>Total SNT05 SPOT</b>										0.00	0	
<b>Total For SNT05</b>										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.31725				0.00	0	2,000,000,00
<b>Total SOLB01 SPOT</b>										0.00	0	2,000,000,00
<b>Total For SOLB01</b>										0.00	0	2,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.78116				0.00	0	
<b>Total SPDA10 SPOT</b>										0.00	0	
<b>Total For SPDA10</b>										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.23032				0.00	0	
<b>Total SPDA12 SPOT</b>										0.00	0	
<b>Total For SPDA12</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.64804				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.68392				0.00	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 SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.22017				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	100.37812				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	100.39734				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	100.61703				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.05302				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.01334				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	100.64683				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.51607				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	102.48924				0.00	0	400,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SSN01 On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	142.20469				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.42500	117.27473	7.42500	117.20429				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			9.37500	85.71373	9.37500	85.64973				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	97.43643				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	100.66552				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	99.94382				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			6.58000	107.28223	6.58000	107.22501				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			4.98500	105.23905	4.98500	105.16029				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.51964				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	101.11054				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	100.49801				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			2.56000	2.56000	2.56000	311.88914				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	101.09627				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	100.96855				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	100.00822				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			4.50000	4.50000	4.50000	184.50121				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			3.19000	3.19000	3.19000	145.39562				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			5.18500	5.18500	5.18500	102.47077				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			4.31000	4.31000	4.31000	101.31220				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	184.96217				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.60311				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.59144				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.56272				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.39101				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.38152				0.00	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 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	100.33247				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.94247				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 31/07/2021 Spot Bond					0.00000	90.90300				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.61816				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.46366				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.96454				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	211.00475				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.06105				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.23648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09! On 31/01/2030 Spot Bond					0.00000	100.91173				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	100.50272				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	100.66580				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	100.50419				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			10.10500	89.46009	10.10500	89.38704				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	100.50965				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10! On 21/12/2026 Spot Bond					0.00000	100.32665				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	100.45667				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			4.50500	89.36147	4.50500	184.44370				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			5.10500	86.44366	5.10500	207.33171				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	100.85586				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	100.80985				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.72674				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	100.72674				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	100.64051				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>	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.34961				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.02000	103.90920	8.02000	103.84225				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	100.68807				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			4.30000	106.45989	4.30000	106.42235				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.51530				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	100.58786				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	100.56280				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>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.22821				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.23816				0.00	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 T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 <sub>On</sub> 21/02/2026 Spot Bond			7.21000	100.44961	7.21000	100.37847				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS142 <sub>On</sub> 28/10/2021 Spot Bond					0.00000	101.05581				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 <sub>On</sub> 20/03/2022 Spot Bond					0.00000	100.94633				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 <sub>On</sub> 12/10/2022 Spot Bond					0.00000	100.42448				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 <sub>On</sub> 31/10/2021 Spot Bond					0.00000	100.89747				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 <sub>On</sub> 06/07/2021 Spot Bond					0.00000	100.02030				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 <sub>On</sub> 06/07/2023 Spot Bond					0.00000	100.91644				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 <sub>On</sub> 03/09/2021 Spot Bond					0.00000	100.61658				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 <sub>On</sub> 03/09/2023 Spot Bond					0.00000	101.16948				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 <sub>On</sub> 16/11/2023 Spot Bond					0.00000	101.34579				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 <sub>On</sub> 20/03/2022 Spot Bond					0.00000	100.12748				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.77789				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	100.80633				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	100.09343				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	101.14476				0.00	500,000,000	500,000,000
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.65639				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	99.74401				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.92787				0.00	2,000,000,000	2,000,000,000
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.70560				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.30000	107.39362	4.30000	107.35576				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	101.09778				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			4.30000	106.65687	4.30000	106.61927				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.78193				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	100.86584				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	100.72938				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	101.14744				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	101.18349				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	100.80444				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	101.21884				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	101.96800				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	101.75754				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	100.66485				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.74960				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.56509				0.00	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 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	100.64554				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	100.61798				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	100.70316				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	101.00082				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	101.06695				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	100.76200				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	101.20470				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	100.73196				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	102.24963				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.43788				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>	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.99829				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.62674				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	100.52945				0.00	0	100,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TH16A On 21/08/2024 Spot Bond			8.49000	101.15506	8.49000	101.08538				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	100.65555				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	100.65681				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	100.62548				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	100.65306				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	100.78742	5.76000	100.74000				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	100.68061				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	100.72569				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.72819				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	100.71943				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.77951				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	100.76324				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	100.98827				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	101.09438				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	101.03198				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>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.25791				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.27371				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.35456				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.19562				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.30145				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			6.32000	104.50441	6.32000	104.45141				0.00	0	186,589,10
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>186,589,10</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>186,589,10</b>
TL25 On 04/09/2024 Spot Bond			7.48000	107.16363	7.48000	107.09949				0.00	0	4,555,000,00

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 TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,555,000,00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>4,555,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.47708				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	101.44449				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.90000	109.01638	7.90000	108.94680				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	101.79087				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	100.31109				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.65946				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.86384				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			7.16000	113.07022	7.16000	113.00432			182,408,160,000.00		25,476,000	1,237,817,30
<b>Total TN23 SPOT</b>									<b>182,408,160,000.00</b>		<b>25,476,000</b>	<b>1,237,817,30</b>
<b>Total For TN23</b>									<b>182,408,160,000.00</b>		<b>25,476,000</b>	<b>1,237,817,30</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	26.48368	100.00000	26.30629			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			8.62000	104.48483	8.62000	104.41178			313,719,728,000.00		36,394,400	9,510,655,50
<b>Total TN25 SPOT</b>									<b>313,719,728,000.00</b>		<b>36,394,400</b>	<b>9,510,655,50</b>
<b>Total For TN25</b>									<b>313,719,728,000.00</b>		<b>36,394,400</b>	<b>9,510,655,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.31860	100.00000	13.22940			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			9.17000	102.33527	9.17000	102.25926			249,900,840,000.00	27,252,000	11,113,704,10
<b>Total TN27 SPOT</b>									<b>249,900,840,000.00</b>	<b>27,252,000</b>	<b>11,113,704,10</b>
<b>Total For TN27</b>									<b>249,900,840,000.00</b>	<b>27,252,000</b>	<b>11,113,704,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.86222	100.00000	12.77607			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.05000	96.89964	11.05000	96.81426			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	116.49230	8.00000	116.41742			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			12.55500	87.04808	12.55500	86.96123			0.00	0	2,070,000,00
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,070,000,00</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>2,070,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08587	10.75000	100.00000			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	99.64675			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			6.29000	107.78771	6.29000	107.73240			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	100.77092			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	101.00096			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	99.95541			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	99.69333			0.00	0	
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.94397				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.58000	107.07684	6.58000	107.01971				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.94720				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.94397				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	99.97681	8.62000	99.90730				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.02457				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.79719				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.79653				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.67091				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.14012				0.00	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 TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.21960				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP252 On 09/04/2021 Spot Bond					0.00000	100.00000				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	99.59246				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	99.50015				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	97.34662				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	95.98693				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	95.44249				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	95.29707				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	101.08399				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	101.40927				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	102.34310				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.32352				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>	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.96820				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	100.88592				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	100.80840				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	100.77901				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	100.65660				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	100.57585				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	100.46741				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	100.32115				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			4.06700	4.06700	4.06700	100.24513				0.00	0	
<b>Total TWC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC368</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.60000	107.59477	9.60000	107.51257				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>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.25705				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.28754				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.30161				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.36264				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.97811				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.13528				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	100.96169				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	100.57521				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	100.65742				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	100.74251				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	100.77134				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	100.30618				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.10467				0.00	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 WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			5.00500	103.84498	5.00500	103.80254				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/I On 28/05/2021 Spot Bond			100.00000	92.80414	100.00000	92.13164				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>1.07e+017</b>	<b>028,934,021,700</b>	<b>111,076,573,45</b>
<b>Total for SPOT :</b>										<b>1.07e+017</b>	<b>028,934,021,700</b>	<b>111,076,573,45</b>
<b>Total Futures</b>										<b>1.07e+017</b>	<b>028,934,026,615</b>	<b>111,077,646,55</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>156,72</b>
<b>Grand Total:</b>										<b>1.07e+017</b>	<b>028,934,026,615</b>	<b>111,077,803,31</b>