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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/05/2021

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			11.51108	75.04571	11.60911	74.53240			0.00	0	
ES33	On	05/08/2021	Bond Future			11.77026	75.83713	11.87174	75.32249			0.00	0	35
ES33	On	04/11/2021	Bond Future			12.02112	72.93909	12.12734	72.41659			0.00	0	
ES33	On	03/02/2022	Bond Future			12.29559	73.78008	12.40944	73.23803			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	06/05/2021	Bond Future			11.95035	74.02523	12.07826	73.27307			0.00	0	
ES42	On	05/08/2021	Bond Future			12.19231	74.80593	12.32529	74.04975			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.42861	71.41334	12.56796	70.64657			0.00	0	
ES42	On	03/02/2022	Bond Future			12.67801	72.23700	12.82629	71.44806			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			152.25562	152.25562	152.22979	152.22979			0.00	0	1,1
I2025	On	05/08/2021	Bond Future			152.33022	152.33022	152.31240	152.31240			0.00	0	4,8
I2025	On	04/11/2021	Bond Future			154.09288	154.09288	154.07095	154.07095			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			154.31043	154.31043	154.26011	154.26011			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,98</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,98</b>
I2029	On	06/05/2021	Bond Future			110.38672	110.38672	110.76378	110.76378			0.00	0	1,50
I2029	On	05/08/2021	Bond Future			111.55084	111.55084	111.93792	111.93792			0.00	0	2,96
I2029	On	04/11/2021	Bond Future			111.69038	111.69038	112.07907	112.07907			0.00	0	
I2029	On	03/02/2022	Bond Future			112.97760	112.97760	113.35022	113.35022			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,46</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,46</b>
I2033	On	06/05/2021	Bond Future			103.69000	103.69000	103.66703	103.66703			0.00	0	1,08
I2033	On	05/08/2021	Bond Future			104.78346	104.78346	104.76593	104.76593			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			104.77041	104.77041	104.74994	104.74994			0.00	0	
I2033	On	03/02/2022	Bond Future			105.97776	105.97776	105.93803	105.93803			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,71</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>10,71</b>
I2038	On	06/05/2021	Bond Future			116.97993	116.97993	117.26179	117.26179			8,539,534.89	73	6,18
I2038	On	05/08/2021	Bond Future			116.49115	116.49115	116.78243	116.78243			8,503,853.95	73	7,72
I2038	On	04/11/2021	Bond Future			117.83945	117.83945	118.13101	118.13101			0.00	0	
I2038	On	03/02/2022	Bond Future			117.44444	117.44444	117.71790	117.71790			0.00	0	
<b>Total I2038 Future</b>												<b>17,043,388.84</b>	<b>146</b>	<b>13,90</b>
<b>Total For I2038</b>												<b>17,043,388.84</b>	<b>146</b>	<b>13,90</b>
I2046	On	06/05/2021	Bond Future			105.79353	105.79353	105.76959	105.76959			0.00	0	12,20
I2046	On	05/08/2021	Bond Future			106.90921	106.90921	106.89076	106.89076			0.00	0	16,72
I2046	On	04/11/2021	Bond Future			106.33756	106.33756	106.31621	106.31621			0.00	0	
I2046	On	03/02/2022	Bond Future			107.56330	107.56330	107.52205	107.52205			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,92</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>28,92</b>
I2050	On	06/05/2021	Bond Future			109.05345	109.05345	108.82571	108.82571			0.00	0	8,92
I2050	On	05/08/2021	Bond Future			108.27534	108.27534	108.05123	108.05123			0.00	0	11,18
I2050	On	04/11/2021	Bond Future			109.52847	109.52847	109.29891	109.29891			0.00	0	
I2050	On	03/02/2022	Bond Future			108.84221	108.84221	108.58990	108.58990			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,10</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>20,10</b>
R186	On	06/05/2021	Bond Future			7.31868	118.48135	7.31088	118.51988		7.93	182,698,241.70	1,542	39,78
R186	On	05/08/2021	Bond Future			7.51431	114.42110	7.50468	114.46631		7.30	147,832,061.20	1,292	93,07
R186	On	04/11/2021	Bond Future			7.69210	115.71842	7.68253	115.76114		6.70	0.00	0	
R186	On	03/02/2022	Bond Future			7.89681	111.74323	7.89158	111.76536		6.60	0.00	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>330,530,302.90</b>	<b>2,834</b>	<b>132,87</b>
R186	On	06/05/2021	Bond Future	10.77	Call			15,592.29000	15.59229	15,553,760	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,633.32000	15.63332	15,594,790	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,551.24000	15.55124	15,512,710	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			18.22000	0.01822	6,740	8.09	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,435.30000	1.43530	1,385,290	8.09	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			314.66000	0.31466	234,560	7.95	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			368.42000	0.36842	326,850	7.95	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,372.64000	5.37264	5,328,040	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			283.92000	0.28392	284,530	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,411.15000	5.41115	5,366,520	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			278.13000	0.27813	278,710	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,334.18000	5.33418	5,289,620	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			289.80000	0.28980	290,450	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,241.21000	3.24121	3,208,380	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,439.98000	1.43998	1,449,870	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,269.82000	3.26982	3,236,880	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,424.85000	1.42485	1,434,630	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,298.55000	3.29855	3,265,500	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,409.85000	1.40985	1,419,520	6.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,003.47000	4.00347	4,013,700	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,436.33000	1.43633	1,424,350	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,975.44000	3.97544	3,985,590	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,405.40000	1.40540	1,393,570	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,031.62000	4.03162	4,041,920	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,420.81000	1.42081	1,408,910	6.38	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>330,530,302.90</b>	<b>2,834</b>	<b>158,05</b>
R197	On	06/05/2021	Bond Future			322.45653	322.45653	322.40774	322.40774			13,543,174.26	42	2,64
R197	On	05/08/2021	Bond Future			317.87260	317.87260	317.84052	317.84052			13,350,649.20	42	1,01
R197	On	04/11/2021	Bond Future			321.55057	321.55057	321.51015	321.51015			0.00	0	
R197	On	03/02/2022	Bond Future			317.15317	317.15317	317.05381	317.05381			0.00	0	
<b>Total R197 Future</b>												<b>26,893,823.46</b>	<b>84</b>	<b>3,71</b>
<b>Total For R197</b>												<b>26,893,823.46</b>	<b>84</b>	<b>3,71</b>
R202	On	06/05/2021	Bond Future			231.48947	231.48947	232.35443	232.35443			0.00	0	7,82
R202	On	05/08/2021	Bond Future			229.68979	229.68979	230.57629	230.57629			0.00	0	9,37

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			232.34708	232.34708	233.23808	233.23808			0.00	0	
R202	On	03/02/2022	Bond Future			230.72074	230.72074	231.57973	231.57973			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,14</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>17,14</b>
R2023	On	06/05/2021	Bond Future			4.64932	106.81326	4.62539	106.85570		1.21	36,850,574.70	345	26,64
R2023	On	05/08/2021	Bond Future			4.73756	107.91279	4.70568	107.96148		1.22	46,294,586.91	429	15,67
R2023	On	04/11/2021	Bond Future			4.76392	105.22756	4.72780	105.27408		1.18	0.00	0	
R2023	On	03/02/2022	Bond Future			4.82618	106.41554	4.79970	106.44310		1.05	0.00	0	
<b>Total R2023 Future</b>												<b>83,145,161.61</b>	<b>774</b>	<b>42,31</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			5,058.17000	5.05817	5,015,730	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,074.80000	5.07480	5,032,360	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,041.54000	5.04154	4,999,100	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			55.66000	0.05566	61,420	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			946.05000	0.94605	903,410	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			58.38000	0.05838	64,430	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			959.78000	0.95978	917,000	1.51	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			57.00000	0.05700	62,910	1.51	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			973.54000	0.97354	930,610	1.52	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			505.24000	0.50524	476,470	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			258.05000	0.25805	275,800	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			488.13000	0.48813	459,850	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			266.62000	0.26662	284,860	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			496.66000	0.49666	468,130	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			262.31000	0.26231	280,300	1.23	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			266.82000	0.26682	276,910	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			554.62000	0.55462	537,050	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			263.51000	0.26351	273,500	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			540.90000	0.54090	523,530	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			270.52000	0.27052	280,710	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			547.56000	0.54756	530,090	1.06	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>83,145,161.61</b>	<b>774</b>	<b>42,31</b>
R2030	On	06/05/2021	Bond Future			9.13942	95.43790	9.18193	95.19749		13.78	345,198,884.30	3,617	47,76
R2030	On	05/08/2021	Bond Future			9.35706	92.41544	9.40061	92.17774		13.03	376,685,333.44	4,076	111,78
R2030	On	04/11/2021	Bond Future			9.55241	93.46414	9.59837	93.22132		11.97	0.00	0	
R2030	On	03/02/2022	Bond Future			9.77095	90.51534	9.82247	90.25260		11.78	0.00	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>721,884,217.74</b>	<b>7,693</b>	<b>159,55</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			12,911.68000	12.91168	13,152,090	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			78.09000	0.07809	63,750	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,399.53000	1.39953	1,144,780	13.59	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,793.65000	4.79365	4,553,230	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			0.01000	0.00001	0,000	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,870.68000	1.87068	1,619,690	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			29.94000	0.02994	19,360	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			46.76000	0.04676	33,860	13.55	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,656.25000	1.65625	1,402,940	13.55	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			124.39000	0.12439	111,930	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,158.92000	1.15892	906,050	13.63	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			689.63000	0.68963	776,280	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			306.33000	0.30633	152,570	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,087.59000	1.08759	1,235,830	13.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			144.90000	0.14490	52,730	13.85	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,373.42000	2.37342	2,127,880	13.46	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			9.70000	0.00970	4,570	13.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			266.60000	0.26660	125,550	13.79	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			762.13000	0.76213	861,490	13.79	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,325.23000	9.32523	9,565,640	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.00000	0.00000	0,000	14.91	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,049.31000	4.04931	4,289,570	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			0.15000	0.00015	0,000	14.46	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			588.33000	0.58833	656,270	13.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			373.71000	0.37371	201,240	13.76	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,179.17000	7.17917	6,938,760	13.17	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			0.00000	0.00000	0,000	13.17	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,283.38000	8.28338	8,523,790	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,685.78000	4.68578	4,926,170	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,958.12000	12.95812	13,198,530	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,865.20000	12.86520	13,105,610	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			0.02000	0.00002	0,000	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			568.56000	0.56856	357,340	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			388.06000	0.38806	417,250	13.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.15	Call			4,960.93000	4.96093	5,129,730	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			991.84000	0.99184	922,940	13.64	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			3,489.62000	3.48962	3,629,670	13.19	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,610.92000	1.61092	1,513,270	13.19	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			5,560.31000	5.56031	5,738,190	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,515.54000	4.51554	4,338,080	12.61	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,052.21000	1.05221	1,112,450	12.61	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put			10,038.01000	10.03801	9,810,670	12.48	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			139.21000	0.13921	149,570	12.48	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put			3,854.94000	3.85494	3,690,500	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,136.46000	1.13646	1,200,420	12.64	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put			2,290.12000	2.29012	2,167,540	13.00	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,558.74000	2.55874	2,673,860	13.00	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call			13,334.30000	13.33430	13,567,850	14.10	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			31.71000	0.03171	27,560	14.10	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call			6,053.97000	6.05397	6,238,410	13.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			823.55000	0.82355	763,730	13.83	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put			709.32000	0.70932	656,060	13.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,095.61000	6.09561	6,280,570	14.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			700.55000	0.70055	647,810	14.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,012.52000	6.01252	6,196,440	13.98	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			718.32000	0.71832	664,540	13.98	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,356.73000	1.35673	1,429,990	12.70	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put			5,743.32000	5.74332	5,547,110	12.48	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			662.64000	0.66264	704,130	12.48	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	9.50	Call			2,703.38000	2.70338	2,822,750	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			2,163.85000	2.16385	2,045,520	13.03	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	8.83	Put			4,314.62000	4.31462	4,140,880	12.64	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,013.73000	4.01373	4,151,350	12.06	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put			8,106.18000	8.10618	7,903,790	11.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			740.35000	0.74035	780,780	11.42	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put			5,859.12000	5.85912	5,682,000	11.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,352.13000	1.35213	1,417,830	11.43	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call			9,625.01000	9.62501	9,834,040	12.93	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			544.46000	0.54446	510,670	12.93	0.00	0	3
R2030	On	04/11/2021	Bond Future	10.60	Call			6,436.64000	6.43664	6,611,860	12.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,345.17000	1.34517	1,277,570	12.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,474.33000	6.47433	6,649,990	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,333.90000	1.33390	1,266,740	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,399.02000	6.39902	6,573,790	12.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		4,300.98000	4.30098	4,150,650	11.65	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,168.32000	2.16832	2,260,810	11.65	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		8,920.52000	8.92052	9,123,410	12.93	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		674.18000	0.67418	634,250	12.93	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,440.51000	2.44051	2,335,310	12.06	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,356.54000	1.35654	1,288,490	12.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,520.52000	2.52052	2,624,090	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,718.87000	2.71887	2,827,810	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,602.43000	1.60243	1,677,430	11.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,709.10000	8.70910	8,499,090	11.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Call		1,023.84000	1.02384	1,076,570	11.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,545.35000	3.54535	3,674,430	11.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,761.87000	3.76187	3,628,210	11.66	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,693.01000	4.69301	4,539,210	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,967.23000	4.96723	4,808,060	11.39	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,741.43000	2.74143	2,850,960	11.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,663.25000	4.66325	4,510,040	11.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,696.42000	2.69642	2,804,760	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,722.91000	4.72291	4,568,510	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		6,848.69000	6.84869	7,033,050	12.53	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,807.76000	1.80776	1,729,380	12.53	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		4,234.96000	4.23496	4,090,690	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,093.34000	3.09334	3,211,810	11.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		6,731.68000	6.73168	6,543,940	11.19	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>34,34</b>
<b>Total For R2030</b>											<b>721,884,217.74</b>	<b>7,693</b>	<b>193,85</b>
R2032	On	06/05/2021	Bond Future			9.95940	89.70007	10.00689	89.41337	16.58	379,072,495.82	4,226	71,60
R2032	On	05/08/2021	Bond Future			10.17813	90.62346	10.22682	90.33864	15.17	403,274,397.00	4,450	136,90
R2032	On	04/11/2021	Bond Future			10.38596	87.50512	10.43712	87.21477	14.65	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.61146	88.49327	10.66782	88.18338	13.75	0.00	0	
<b>Total R2032 Future</b>											<b>782,346,892.82</b>	<b>8,676</b>	<b>208,65</b>
R2032	On	06/05/2021	Bond Future	12.11	Call		11,523.74000	11.52374	11,810,440	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		11,573.44000	11.57344	11,860,140	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,473.98000	11.47398	11,760,680	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		13,764.74000	13.76474	14,051,440	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	18.04	0.00	367	36



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	06/05/2021	Bond Future	10.33	Put			48.48000	0.04848	9,820	16.94	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,966.11000	1.96611	2,214,150	16.94	1,625,186.10	734	36
R2032	On	05/08/2021	Bond Future	11.36	Put			785.41000	0.78541	724,310	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,115.11000	7.11511	7,339,460	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			774.60000	0.77460	714,130	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,031.42000	7.03142	7,254,510	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			796.34000	0.79634	734,610	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,073.23000	7.07323	7,296,950	16.50	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,192.28000	1.19228	1,257,560	13.85	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,080.93000	8.08093	8,300,940	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,118.72000	8.11872	8,339,230	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,313.56000	1.31356	1,243,220	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,300.70000	1.30070	1,230,860	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,043.20000	8.04320	8,262,700	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,326.52000	1.32652	1,255,670	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,780.59000	7.78059	7,555,520	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			5,606.72000	5.60672	5,415,160	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,074.50000	2.07450	2,173,290	14.12	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			12,521.14000	12.52114	12,784,040	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			391.97000	0.39197	364,520	15.85	0.00	0	70
R2032	On	03/02/2022	Bond Future	11.13	Call			5,598.52000	5.59852	5,783,650	14.07	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			3,113.55000	3.11355	2,988,790	14.07	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call			5,021.88000	5.02188	5,196,230	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			10,106.99000	10.10699	9,858,950	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,143.08000	1.14308	1,204,930	13.03	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call			2,118.22000	2.11822	2,218,020	13.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			5,101.64000	5.10164	4,927,380	13.47	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			7,986.43000	7.98643	7,762,240	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			1,728.13000	1.72813	1,813,830	13.03	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call			4,164.85000	4.16485	4,320,870	13.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			4,207.76000	4.20776	4,053,890	13.69	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call			3,567.11000	3.56711	3,708,730	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			3,492.92000	3.49292	3,357,380	13.90	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call			2,824.20000	2.82420	2,945,810	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,786.66000	5.78666	5,598,380	13.31	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call			3,593.28000	3.59328	3,735,560	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,799.37000	4.79937	4,631,760	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			3,540.73000	3.54073	3,681,680	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			7,003.30000	7.00330	6,793,210	13.07	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			11,324.00000	11.32400	11,065,190	13.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	8.91	Call		903.49000	0.90349	954,570	13.03	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.62	Call		1,790.18000	1.79018	1,878,250	13.03	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call		3,334.15000	3.33415	3,469,780	13.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,858.71000	4.85871	4,689,770	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,829.12000	4.82912	4,660,850	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,514.45000	3.51445	3,654,740	13.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,888.45000	4.88845	4,718,850	13.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		3,807.05000	3.80705	3,954,600	13.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		4,567.52000	4.56752	4,405,180	13.60	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		7,807.67000	7.80767	7,585,850	13.03	0.00	0	
<b>Total R2032 Option</b>											<b>1,625,186.10</b>	<b>1,101</b>	<b>5,55</b>
<b>Total For R2032</b>											<b>783,972,078.92</b>	<b>9,777</b>	<b>214,20</b>
R2035	On	06/05/2021	Bond Future			10.63959	89.08897	10.72220	88.55539	18.58	412,125,575.22	4,626	63,0
R2035	On	05/08/2021	Bond Future			10.86298	90.00603	10.94831	89.47174	17.11	430,948,871.64	4,788	91,78
R2035	On	04/11/2021	Bond Future			11.07591	86.55085	11.16513	86.00822	16.63	0.00	0	
R2035	On	03/02/2022	Bond Future			11.30952	87.52814	11.40535	86.96340	15.47	0.00	0	
<b>Total R2035 Future</b>											<b>843,074,446.86</b>	<b>9,414</b>	<b>154,75</b>
R2035	On	06/05/2021	Bond Future	12.36	Call		9,661.48000	9.66148	10,195,060	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		0.00000	0.00000	0,000	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		58.25000	0.05825	7,710	18.98	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		193.28000	0.19328	247,440	18.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		1,310.94000	1.31094	831,520	18.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,484.01000	4.48401	3,950,170	17.58	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		50.53000	0.05053	54,420	18.14	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		22.99000	0.02299	1,830	19.15	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,711.54000	2.71154	3,223,960	19.15	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,549.07000	12.54907	13,082,650	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		0.00000	0.00000	0,000	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,129.36000	2.12936	2,612,400	18.98	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		918.22000	0.91822	1,219,170	18.65	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.55	Call		5,093.58000	5.09358	5,626,950	19.93	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		0.21000	0.00021	0,000	19.93	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		11,829.68000	11.82968	12,363,260	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		0.39000	0.00039	0,130	17.58	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		2,158.86000	2.15886	1,629,170	18.14	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		0.00000	0.00000	0,000	20.35	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		3,726.91000	3.72691	4,256,840	19.47	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		3.76000	0.00376	0,110	19.47	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		3,190.60000	3.19060	2,655,040	17.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	20.35	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		356.30000	0.35630	123,670	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		9,715.48000	9.71548	10,249,060	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		0.00000	0.00000	0,000	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,607.43000	9.60743	10,141,010	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		7.63000	0.00763	5,650	17.89	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		0.00000	0.00000	0,000	20.35	0.00	0	1,600
R2035	On	06/05/2021	Bond Future	12.02	Call		7,791.45000	7.79145	8,325,030	20.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,735.53000	48.73553	48,201,240	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,618.95000	48.61895	48,084,660	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,013.51000	2.01351	1,814,940	17.55	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.77	Call		2,547.33000	2.54733	2,783,630	16.88	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,669.35000	3.66935	3,371,360	16.88	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.02	Put		6,956.12000	6.95612	6,532,890	15.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,852.24000	48.85224	48,317,950	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		873.72000	0.87372	984,780	15.91	0.00	0	100
R2035	On	05/08/2021	Bond Future	11.37	Call		4,584.15000	4.58415	4,919,870	17.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,458.96000	1.45896	1,599,390	15.58	0.00	0	300
R2035	On	04/11/2021	Bond Future	10.12	Put		8,161.53000	8.16153	7,760,490	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,474.62000	1.47462	1,616,210	15.58	0.00	0	400
R2035	On	04/11/2021	Bond Future	10.62	Put		5,910.17000	5.91017	5,573,810	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,514.17000	2.51417	2,720,440	16.00	0.00	0	400
R2035	On	04/11/2021	Bond Future	13.82	Call		14,441.72000	14.44172	14,942,710	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		377.97000	0.37797	336,330	18.04	0.00	0	400
R2035	On	04/11/2021	Bond Future	11.75	Call		6,058.45000	6.05845	6,407,670	17.20	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,623.41000	2.62341	2,430,000	17.20	0.00	0	700
R2035	On	04/11/2021	Bond Future	11.08	Call		3,780.29000	3.78029	4,048,100	16.47	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,297.94000	4.29794	4,023,120	16.47	0.00	0	700
R2035	On	04/11/2021	Bond Future	10.23	Put		7,602.65000	7.60265	7,214,660	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,654.75000	1.65475	1,809,390	15.58	0.00	0	700
R2035	On	04/11/2021	Bond Future	12.52	Call		9,093.00000	9.09300	9,514,450	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,440.68000	1.44068	1,319,500	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,132.28000	9.13228	9,554,580	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,427.35000	1.42735	1,307,020	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,053.76000	9.05376	9,474,360	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,150.08000	4.15008	4,433,450	16.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		3,939.38000	3.93938	3,680,120	16.58	0.00	0	300

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	10.60	Call		2,464.95000	2.46495	2,668,530	15.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		5,989.28000	5.98928	5,650,230	15.98	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put		8,213.48000	8.21348	7,811,280	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,454.11000	1.45411	1,332,080	18.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		9,812.54000	9.81254	9,391,980	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		12,039.04000	12.03904	11,580,920	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		1,865.62000	1.86562	2,026,400	14.58	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		5,666.79000	5.66679	5,996,960	15.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,794.28000	3.79428	3,559,710	15.66	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		3,565.36000	3.56536	3,816,030	15.07	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,809.51000	5.80951	5,495,440	15.07	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.22	Call		4,093.18000	4.09318	4,366,280	15.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,617.46000	1.61746	1,761,640	14.58	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		4,593.07000	4.59307	4,885,780	15.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,683.16000	4.68316	4,411,130	15.38	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,616.34000	2.61634	2,821,350	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,222.77000	7.22277	6,863,040	14.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		5,190.52000	5.19052	4,898,880	15.23	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,101.19000	1.10119	1,207,810	14.58	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,122.01000	4.12201	4,396,280	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,159.61000	5.15961	4,869,140	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,150.93000	4.15093	4,426,360	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,128.86000	5.12886	4,839,550	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		6,180.23000	6.18023	6,525,900	15.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		3,463.32000	3.46332	3,244,250	15.83	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		4,266.94000	4.26694	4,547,020	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		5,006.77000	5.00677	4,722,110	15.29	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		8,995.41000	8.99541	8,591,450	14.58	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>17,30</b>
<b>Total For R2035</b>											<b>843,074,446.86</b>	<b>9,414</b>	<b>172,10</b>
R2037	On	06/05/2021	Bond Future			10.84468	84.80833	10.94235	84.18010	19.87	5,258,116.46	62	46,47
R2037	On	05/08/2021	Bond Future			11.06839	81.42610	11.16947	80.79597	19.23	409,247,578.60	5,026	122,73
R2037	On	04/11/2021	Bond Future			11.27082	82.35048	11.37626	81.71108	17.76	0.00	0	
R2037	On	03/02/2022	Bond Future			11.49279	79.02606	11.60527	78.36433	17.41	0.00	0	
<b>Total R2037 Future</b>											<b>414,505,695.06</b>	<b>5,088</b>	<b>169,20</b>
R2037	On	06/05/2021	Bond Future	12.43	Call		8,733.55000	8.73355	9,361,780	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		0.00000	0.00000	0,000	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,787.33000	8.78733	9,415,560	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	0,000	21.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		8,679.72000	8.67972	9,307,950	21.74	0.00	0		
R2037	On	06/05/2021	Bond Future	12.42	Put		0.00000	0.00000	0,000	21.74	0.00	0		
R2037	On	05/08/2021	Bond Future	12.28	Put		1,025.08000	1.02508	891,990	21.01	0.00	0		
R2037	On	05/08/2021	Bond Future	12.26	Call		7,401.59000	7.40159	7,896,100	21.01	0.00	0		
R2037	On	05/08/2021	Bond Future	12.26	Put		1,050.78000	1.05078	915,160	21.01	0.00	0		
R2037	On	05/08/2021	Bond Future	12.27	Call		7,443.32000	7.44332	7,939,100	21.01	0.00	0		
R2037	On	05/08/2021	Bond Future	12.27	Put		1,037.86000	1.03786	903,510	21.01	0.00	0		
R2037	On	05/08/2021	Bond Future	12.28	Call		7,485.12000	7.48512	7,982,160	21.01	0.00	0		
R2037	On	04/11/2021	Bond Future	12.81	Call		9,372.40000	9.37240	9,876,390	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	12.81	Put		1,396.39000	1.39639	1,260,980	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	11.49	Put		3,767.87000	3.76787	3,477,830	17.75	0.00	0		
R2037	On	04/11/2021	Bond Future	11.49	Call		4,449.01000	4.44901	4,798,370	17.75	0.00	0	60	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,410.97000	9.41097	9,915,890	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	12.82	Put		1,383.72000	1.38372	1,249,240	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	12.83	Call		9,449.58000	9.44958	9,955,440	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	12.83	Put		1,371.14000	1.37114	1,237,600	19.26	0.00	0		
R2037	On	04/11/2021	Bond Future	12.30	Call		7,394.46000	7.39446	7,847,230	18.89	0.00	0		
R2037	On	04/11/2021	Bond Future	12.30	Put		2,109.16000	2.10916	1,922,530	18.89	0.00	0	60	
R2037	On	03/02/2022	Bond Future	11.47	Put		5,090.84000	5.09084	4,760,700	17.15	0.00	0		
R2037	On	03/02/2022	Bond Future	11.45	Call		4,236.10000	4.23610	4,565,010	17.13	0.00	0		
R2037	On	03/02/2022	Bond Future	11.45	Put		5,151.79000	5.15179	4,818,970	17.13	0.00	0		
R2037	On	03/02/2022	Bond Future	11.46	Call		4,265.01000	4.26501	4,595,260	17.14	0.00	0		
R2037	On	03/02/2022	Bond Future	11.46	Put		5,121.24000	5.12124	4,789,760	17.14	0.00	0		
R2037	On	03/02/2022	Bond Future	11.47	Call		4,294.00000	4.29400	4,625,590	17.15	0.00	0		
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,200</b>	
<b>Total For R2037</b>											<b>414,505,695.06</b>	<b>5,088</b>	<b>170,400</b>	
R2040	On	06/05/2021	Bond Future			10.94442	87.10642	11.06709	86.26386	20.33	124,387,967.76	1,428	36,700	
R2040	On	05/08/2021	Bond Future			11.16209	83.49757	11.28932	82.65100	19.82	119,234,529.96	1,428	84,400	
R2040	On	04/11/2021	Bond Future			11.35881	84.44555	11.49147	83.58718	18.34	0.00	0		
R2040	On	03/02/2022	Bond Future			11.57424	80.89457	11.71505	80.01104	17.84	0.00	0		
<b>Total R2040 Future</b>											<b>243,622,497.72</b>	<b>2,856</b>	<b>121,100</b>	
R2040	On	06/05/2021	Bond Future	12.43	Call		8,520.23000	8.52023	9,362,790	22.39	0.00	0		
R2040	On	06/05/2021	Bond Future	12.43	Put		0.00000	0.00000	0,000	22.39	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Call		8,577.47000	8.57747	9,420,030	22.39	0.00	0		
R2040	On	06/05/2021	Bond Future	11.58	Put		9.92000	0.00992	0,230	20.86	0.00	0		
R2040	On	06/05/2021	Bond Future	11.58	Call		3,391.52000	3.39152	4,224,390	20.86	0.00	0	30	
R2040	On	06/05/2021	Bond Future	13.38	Call		13,652.79000	13.65279	14,495,350	22.39	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	0,000	22.39	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Call		8,462.93000	8.46293	9,305,490	22.39	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		0.00000	0.00000	0,000	22.39	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		0.00000	0.00000	0,000	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		1,756.16000	1.75616	1,003,280	19.64	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		115.48000	0.11548	205,160	19.64	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		981.87000	0.98187	822,250	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,320.10000	8.32010	9,008,620	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		969.58000	0.96958	811,530	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,231.21000	8.23121	8,916,590	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,574.68000	2.57468	2,234,750	20.26	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,266.75000	4.26675	4,773,390	20.26	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,802.25000	18.80225	19,641,590	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		994.28000	0.99428	833,090	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		26.68000	0.02668	19,450	21.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		8,275.63000	8.27563	8,962,580	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,167.70000	4.16770	3,695,600	19.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,563.75000	2.56375	2,938,220	19.56	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,510.75000	1.51075	1,330,540	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,838.17000	9.83817	10,517,590	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,497.16000	1.49716	1,318,210	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,757.69000	9.75769	10,434,600	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,524.43000	1.52443	1,342,970	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,797.92000	9.79792	10,476,080	19.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,513.73000	4.51373	4,962,080	17.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,360.81000	5.36081	4,925,630	17.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,544.53000	4.54453	4,994,680	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,328.40000	5.32840	4,895,020	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,483.03000	4.48303	4,929,560	17.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,393.40000	5.39340	4,956,400	17.66	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>243,622,497.72</b>	<b>2,856</b>	<b>124,72</b>
R2044	On	06/05/2021	Bond Future			10.99904	83.73514	11.12162	82.88621	21.32	242,413,230.30	2,895	41,06
R2044	On	05/08/2021	Bond Future			11.20787	80.21672	11.33507	79.36361	20.79	231,906,537.52	2,891	60,25
R2044	On	04/11/2021	Bond Future			11.39638	81.12744	11.52902	80.26255	19.23	0.00	0	
R2044	On	03/02/2022	Bond Future			11.60254	77.66412	11.74325	76.77465	18.67	0.00	0	
<b>Total R2044 Future</b>											<b>474,319,767.82</b>	<b>5,786</b>	<b>101,31</b>
R2044	On	06/05/2021	Bond Future	12.44	Call		8,253.42000	8.25342	9,102,350	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,310.39000	8.31039	9,159,320	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,000.51000	3.00051	2,160,070	20.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	10.70	Call		16.15000	0.01615	24,640	20.29	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		1,968.64000	1.96864	2,731,300	21.55	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		95.45000	0.09545	9,180	21.55	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,377.41000	4.37741	5,224,490	22.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		561.31000	0.56131	942,900	21.09	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		709.95000	0.70995	242,610	21.09	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		8,594.09000	8.59409	9,443,020	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		0.00000	0.00000	0,000	23.49	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,057.25000	5.05725	5,905,690	22.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		0.00000	0.00000	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		0.00000	0.00000	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,196.37000	8.19637	9,045,300	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		0.49000	0.00049	0,000	22.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		142.33000	0.14233	17,680	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,684.56000	1.68456	2,408,840	21.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1.87000	0.00187	0,020	22.35	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		8,612.32000	8.61232	9,315,210	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		909.17000	0.90917	758,950	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,656.62000	8.65662	9,360,990	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		897.78000	0.89778	749,040	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,568.06000	8.56806	9,269,450	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		920.68000	0.92068	768,960	22.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,597.70000	1.59770	1,409,690	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,650.16000	9.65016	10,328,310	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,583.63000	1.58363	1,396,890	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,689.68000	9.68968	10,369,080	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,569.67000	1.56967	1,384,180	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,610.68000	9.61068	10,287,560	20.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,546.03000	4.54603	4,999,010	18.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,387.91000	5.38791	4,951,420	18.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,484.36000	4.48436	4,933,680	18.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,453.95000	5.45395	5,013,800	18.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,515.02000	4.51502	4,966,170	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,420.71000	5.42071	4,982,390	18.51	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>474,319,767.82</b>	<b>5,786</b>	<b>119,91</b>
R2048	On	06/05/2021	Bond Future			10.90334	83.08232	11.03074	82.17073	21.66	35,060,739.04	422	87,50
R2048	On	05/08/2021	Bond Future			11.09732	83.93754	11.22949	83.02109	20.07	35,421,641.88	422	172,20
R2048	On	04/11/2021	Bond Future			11.28125	80.47661	11.41918	79.54765	19.61	0.00	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			11.48168	81.38539	11.62796	80.43105		17.90	0.00	0	
<b>Total R2048 Future</b>												<b>70,482,380.92</b>	<b>844</b>	<b>259,76</b>
R2048	On	06/05/2021	Bond Future	12.35	Call			8,465.86000	8.46586	9,377,450	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			0.00000	0.00000	0,000	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,523.86000	8.52386	9,435,450	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			1,215.95000	1.21595	539,740	21.50	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			280.21000	0.28021	515,590	21.50	0.00	0	1,0
R2048	On	06/05/2021	Bond Future	11.40	Put			43.28000	0.04328	2,250	22.42	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			2,586.04000	2.58604	3,456,600	22.42	0.00	0	1,0
R2048	On	06/05/2021	Bond Future	10.20	Put			6,287.50000	6.28750	5,375,900	19.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			0.00000	0.00000	0,000	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,407.77000	8.40777	9,319,360	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			0.01000	0.00001	0,000	19.93	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			1,789.20000	1.78920	985,890	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			124.73000	0.12473	233,010	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			0.00000	0.00000	0,000	23.95	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			9,799.91000	9.79991	9,008,390	18.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			495.30000	0.49530	620,230	18.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			7,730.96000	7.73096	7,008,720	18.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			866.57000	0.86657	1,060,780	18.25	0.00	0	1,3
R2048	On	05/08/2021	Bond Future	10.90	Put			4,614.64000	4.61464	4,075,910	19.53	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,294.66000	2.29466	2,672,380	19.53	0.00	0	1,3
R2048	On	05/08/2021	Bond Future	10.60	Put			6,025.19000	6.02519	5,392,440	18.93	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,486.78000	1.48678	1,770,480	18.93	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			8,878.39000	8.87839	9,639,410	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			886.10000	0.88610	730,670	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,923.82000	8.92382	9,686,400	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			874.89000	0.87489	721,020	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3,466.34000	3.46634	3,019,670	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,263.48000	3.26348	3,733,260	20.00	0.00	0	1,0
R2048	On	05/08/2021	Bond Future	10.50	Put			6,560.04000	6.56004	5,896,580	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,258.57000	1.25857	1,511,560	18.71	0.00	0	1,0
R2048	On	05/08/2021	Bond Future	12.50	Call			8,833.00000	8.83300	9,592,450	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			897.44000	0.89744	740,440	22.12	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,516.41000	1.51641	1,325,520	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,038.15000	10.03815	10,777,550	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,502.78000	1.50278	1,313,220	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,078.66000	10.07866	10,819,370	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,489.26000	1.48926	1,301,010	21.34	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/11/2021	Bond Future	12.83	Call		9.99767000	9.99767	10,735,740	21.34	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,443.58000	4.44358	4,923,940	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,475.03000	5.47503	5,001,050	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,475.55000	4.47555	4,957,940	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,440.97000	5.44097	4,969,020	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,507.60000	4.50760	4,992,030	17.64	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,407.10000	5.40710	4,937,190	17.64	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>70,482,380.92</b>	<b>844</b>	<b>266,42</b>
R209	On	06/05/2021	Bond Future			10.55848	68.69990	10.65582	68.15377	22.05	44,998,434.50	655	9,50
R209	On	05/08/2021	Bond Future			10.75509	69.40712	10.85543	68.85906	19.99	52,888,225.44	762	28,12
R209	On	04/11/2021	Bond Future			10.94127	67.05323	11.04567	66.49721	19.29	0.00	0	3,61
R209	On	03/02/2022	Bond Future			11.14063	67.81048	11.25144	67.23574	18.21	0.00	0	
<b>Total R209 Future</b>											<b>97,886,659.94</b>	<b>1,417</b>	<b>41,30</b>
R209	On	06/05/2021	Bond Future	12.23	Call		8,014.67000	8.01467	8,560,800	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		0.00000	0.00000	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,061.03000	8.06103	8,607,160	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,914.49000	6.91449	6,368,360	21.13	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		0.00000	0.00000	0,000	21.13	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,801.30000	1.80130	1,271,570	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		63.96000	0.06396	80,360	21.65	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		399.44000	0.39944	570,410	21.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		5,336.39000	5.33639	4,790,250	21.13	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		0.01000	0.00001	0,000	21.13	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		1,933.11000	1.93311	2,433,180	22.34	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		51.91000	0.05191	5,850	22.34	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,806.16000	3.80616	3,259,580	21.28	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		0.00000	0.00000	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		4,983.42000	4.98342	5,529,490	23.52	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		0.06000	0.00006	0,000	23.52	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,343.21000	2.34321	1,799,040	21.53	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		23.88000	0.02388	25,840	21.53	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		3,205.04000	3.20504	3,746,680	22.78	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		711.84000	0.71184	336,680	21.91	0.00	0	1,71
R209	On	06/05/2021	Bond Future	12.24	Put		0.00000	0.00000	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,968.27000	7.96827	8,514,400	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4.62000	0.00462	0,130	22.78	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		8,107.32000	8.10732	8,653,450	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		0.00000	0.00000	0,000	23.85	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		0.97000	0.00097	0,520	21.28	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,913.52000	5.91352	6,329,160	21.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,056.53000	1.05653	924,110	21.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,951.50000	5.95150	6,368,230	21.24	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,045.88000	1.04588	914,550	21.24	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,875.47000	5.87547	6,290,030	21.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,067.17000	1.06717	933,670	21.19	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,199.12000	7.19912	7,611,130	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,614.73000	1.61473	1,470,720	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,869.06000	1.86906	1,708,770	20.85	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,231.61000	7.23161	7,644,540	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,600.69000	1.60069	1,457,600	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,264.15000	7.26415	7,678,000	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,586.75000	1.58675	1,444,580	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,334.92000	2.33492	2,553,040	18.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,316.71000	5.31671	4,978,810	18.83	0.00	0	10,00
R209	On	04/11/2021	Bond Future	9.50	Put		9,788.53000	9.78853	9,332,990	18.40	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		824.33000	0.82433	924,810	18.40	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		6,654.33000	6.65433	7,050,060	20.85	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,654.40000	3.65440	3,932,180	18.00	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,863.10000	4.86310	4,566,140	18.00	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,678.96000	3.67896	3,957,890	18.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,834.78000	4.83478	4,538,970	18.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,703.84000	3.70384	3,983,920	18.02	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,806.83000	4.80683	4,512,170	18.02	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>97,886,659.94</b>	<b>1,417</b>	<b>101,07</b>
R210	On	06/05/2021	Bond Future			203.53556	203.53556	203.49589	203.49589		0.00	0	90
R210	On	05/08/2021	Bond Future			205.68195	205.68195	205.65293	205.65293		0.00	0	1,40
R210	On	04/11/2021	Bond Future			205.31997	205.31997	205.28540	205.28540		0.00	0	
R210	On	03/02/2022	Bond Future			207.68622	207.68622	207.61363	207.61363		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,40</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,40</b>
R212	On	06/05/2021	Bond Future			172.18649	172.18649	172.16428	172.16428		0.00	0	2,90
R212	On	05/08/2021	Bond Future			171.66954	171.66954	171.65645	171.65645		42,917,385.00	250	1,50
R212	On	04/11/2021	Bond Future			173.65627	173.65627	173.63865	173.63865		0.00	0	
<b>Total R212 Future</b>											<b>42,917,385.00</b>	<b>250</b>	<b>4,40</b>
<b>Total For R212</b>											<b>42,917,385.00</b>	<b>250</b>	<b>4,40</b>
R213	On	06/05/2021	Bond Future			9.57396	85.21266	9.62135	84.94822	15.99	37,067,507.10	435	1,80

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	05/08/2021	Bond Future		9.78221	86.08984	9.83076	85.82729		14.48	30,647,983.04	356	9,0
R213	On	04/11/2021	Bond Future		9.98020	83.53561	10.03120	83.26791		13.90	0.00	0	
R213	On	03/02/2022	Bond Future		10.19953	84.47873	10.25583	84.19259		13.13	0.00	0	
<b>Total R213 Future</b>											<b>67,715,490.14</b>	<b>791</b>	<b>10,91</b>
R213	On	06/05/2021	Bond Future	11.90	Call		11,521.96000	11.52196	11,786,400	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		11,567.74000	11.56774	11,832,180	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,476.14000	11.47614	11,740,580	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		5,759.88000	5.75988	5,958,090	15.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		837.23000	0.83723	772,890	15.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,417.83000	3.41783	3,569,230	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,770.62000	1.77062	1,659,470	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,064.71000	4.06471	3,882,550	14.06	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,360.24000	1.36024	1,440,630	14.06	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		6,041.32000	6.04132	6,243,560	15.44	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		771.01000	0.77101	710,700	15.44	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,081.76000	6.08176	6,284,550	15.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		761.95000	0.76195	702,190	15.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,000.95000	6.00095	6,202,620	15.43	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		780.18000	0.78018	719,300	15.43	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,792.97000	6.79297	6,988,100	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,386.73000	1.38673	1,314,160	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,724.36000	6.72436	6,918,460	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,414.05000	1.41405	1,340,450	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,758.63000	6.75863	6,953,240	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,400.34000	1.40034	1,327,250	15.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call		4,791.66000	4.79166	4,956,110	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		3,070.43000	3.07043	2,948,740	13.40	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call		3,193.04000	3.19304	3,321,740	12.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		4,503.86000	4.50386	4,346,420	12.96	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put		7,115.99000	7.11599	6,911,120	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		3,818.76000	3.81876	3,962,730	13.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,848.33000	3.84833	3,706,160	13.13	0.00	0	1
R213	On	03/02/2022	Bond Future	9.76	Call		2,646.89000	2.64689	2,760,730	12.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,212.39000	5.21239	5,040,090	12.80	0.00	0	1
R213	On	03/02/2022	Bond Future	8.80	Put		8,941.78000	8.94178	8,715,360	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,537.16000	1.53716	1,614,600	12.47	0.00	0	2

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	03/02/2022	Bond Future	10.15	Call		3,561.77000	3.56177	3,699,680	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,100.73000	4.10073	3,952,500	13.06	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,275.84000	2.27584	2,378,570	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,798.53000	5.79853	5,615,120	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,745.26000	9.74526	9,511,130	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,636.31000	1.63631	1,717,580	12.47	0.00	0	43
R213	On	03/02/2022	Bond Future	9.97	Call		3,121.89000	3.12189	3,248,740	12.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,588.21000	4.58821	4,428,920	12.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,145.31000	3.14531	3,272,780	12.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,559.76000	4.55976	4,401,090	12.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,098.26000	3.09826	3,224,490	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,105.01000	1.10501	1,164,730	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		2,935.92000	2.93592	2,818,130	13.46	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,612.59000	3.61259	3,751,720	13.08	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		4,049.34000	4.04934	3,902,330	13.08	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		7,404.09000	7.40409	7,195,390	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,616.50000	4.61650	4,456,590	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		931.14000	0.93114	983,150	12.47	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,001.41000	5.00141	5,169,760	13.46	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>67,715,490.14</b>	<b>791</b>	<b>13,77</b>
R214	On	06/05/2021	Bond Future			10.87829	65.94266	11.00566	65.21704	24.00	857,254.58	13	8,20
R214	On	05/08/2021	Bond Future			11.07083	66.62148	11.20255	65.89195	21.74	866,079.24	13	17,90
R214	On	04/11/2021	Bond Future			11.25328	64.09883	11.39031	63.35939	21.02	0.00	0	
R214	On	03/02/2022	Bond Future			11.45159	64.82261	11.59641	64.06297	19.79	0.00	0	
<b>Total R214 Future</b>											<b>1,723,333.82</b>	<b>26</b>	<b>26,14</b>
R214	On	06/05/2021	Bond Future	12.26	Call		6,498.74000	6.49874	7,224,360	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		0.00000	0.00000	0,000	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,546.18000	6.54618	7,271,800	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		0.00000	0.00000	0,000	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,451.23000	6.45123	7,176,850	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		0.00000	0.00000	0,000	25.96	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,523.05000	5.52305	6,056,120	22.99	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,329.67000	1.32967	1,133,210	22.99	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,559.66000	5.55966	6,094,230	23.02	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,317.20000	1.31720	1,122,240	23.02	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,596.32000	5.59632	6,132,370	23.04	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,304.84000	1.30484	1,111,360	23.04	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,775.74000	1.77574	1,581,090	22.68	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
R214	On	04/11/2021	Bond Future	12.46	Call		7,120.70000	7.12070	7,663,350	22.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,798.94000	1.79894	1,602,150	22.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,155.22000	7.15522	7,698,940	22.65	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,787.23000	1.78723	1,591,510	22.65	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,189.89000	7.18989	7,734,680	22.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,877.70000	3.87770	4,258,600	19.45	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,858.27000	4.85827	4,479,530	19.45	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,827.50000	3.82750	4,205,420	19.43	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,914.76000	4.91476	4,533,040	19.43	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,852.56000	3.85256	4,231,980	19.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,886.44000	4.88644	4,506,220	19.44	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>1,723,333.82</b>	<b>26</b>	<b>26,14</b>
<b>Total for Bond</b>											<b>4,219,716,630.75</b>	<b>47,780</b>	<b>1,720,0€</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
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>	

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 06/05/2021 GOVI			760.63800	760.63800	757.11600	757.11600				136,914,840.00	18	
GOVI On 05/08/2021 GOVI			768.37700	768.37700	764.85900	764.85900				276,615,720.00	36	98
GOVI On 04/11/2021 GOVI			777.15500	777.15500	773.57900	773.57900				0.00	0	
GOVI On 03/02/2022 GOVI			785.92400	785.92400	782.16700	782.16700				0.00	0	
<b>Total GOVI Future</b>										<b>413,530,560.00</b>	<b>54</b>	<b>1,00</b>
GOVI On 06/05/2021 GOVI	678.68	Call			784,360.00000	78.43600	819,580,000			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			784,260.00000	78.42600	819,480,000			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			784,460.00000	78.44600	819,680,000			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	719.13	Call			457,290.00000	45.72900	492,470,000			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			457,190.00000	45.71900	492,370,000			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			457,090.00000	45.70900	492,270,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			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			451,590.00000	45.15900	487,350,000			0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			451,790.00000	45.17900	487,550,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			451,690.00000	45.16900	487,450,000		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			105,930.00000	10.59300	68,360,000		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			105,730.00000	10.57300	68,160,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			105,830.00000	10.58300	68,260,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>413,530,560.00</b>	<b>54</b>	<b>1,00</b>
<b>Total for GOVI</b>												<b>413,530,560.00</b>	<b>54</b>	<b>1,00</b>
AL37	On	06/05/2021	Index Future			784.67000	784.67000	784.92200	784.92200			0.00	0	
AL37	On	05/08/2021	Index Future			792.65300	792.65300	792.94900	792.94900			0.00	0	
AL37	On	04/11/2021	Index Future			801.70900	801.70900	801.98900	801.98900			0.00	0	
AL37	On	03/02/2022	Index Future			810.75500	810.75500	810.89300	810.89300			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			874.94000	874.94000	872.45200	872.45200			0.00	0	
AL7T	On	05/08/2021	Index Future			883.84200	883.84200	881.37400	881.37400			0.00	0	
AL7T	On	04/11/2021	Index Future			893.94000	893.94000	891.42200	891.42200			0.00	0	
AL7T	On	03/02/2022	Index Future			904.02600	904.02600	901.31900	901.31900			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			769.84700	769.84700	766.13800	766.13800			0.00	0	13
ALBI	On	05/08/2021	Index Future			777.68000	777.68000	773.97300	773.97300			0.00	0	13
ALBI	On	04/11/2021	Index Future			786.56500	786.56500	782.79700	782.79700			0.00	0	
ALBI	On	03/02/2022	Index Future			795.44000	795.44000	791.48700	791.48700			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>26</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>26</b>
IGOV	On	06/05/2021	Index Future			283.87700	283.87700	284.04200	284.04200			0.00	0	30
IGOV	On	05/08/2021	Index Future			286.83600	286.83600	287.01800	287.01800			5,736,720.00	2	58
IGOV	On	04/11/2021	Index Future			290.18300	290.18300	290.36000	290.36000			0.00	0	
IGOV	On	03/02/2022	Index Future			293.52600	293.52600	293.65300	293.65300			0.00	0	
<b>Total IGOV Future</b>												<b>5,736,720.00</b>	<b>2</b>	<b>88</b>
<b>Total For IGOV</b>												<b>5,736,720.00</b>	<b>2</b>	<b>88</b>
<b>Total for Index</b>												<b>5,736,720.00</b>	<b>2</b>	<b>1,16</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 19/05/2021		Jibar Future	3.69500	96.30500	3.69500	96.30500				0.00	0	
JIBAR f On 15/06/2021		Jibar Future	3.73500	96.26500	3.72500	96.27500				0.00	0	
JIBAR f On 21/07/2021		Jibar Future	3.75000	96.25000	3.74000	96.26000				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.80000	96.20000	3.78000	96.22000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.81500	96.18500	3.80500	96.19500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.87000	96.13000	3.87000	96.13000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.01000	95.99000	4.00000	96.00000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.21500	95.78500	4.19500	95.80500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.59500	95.40500	4.56500	95.43500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.77000	95.23000	4.75000	95.25000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.13500	94.86500	5.11000	94.89000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.32500	94.67500	5.30500	94.69500				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	90.71000	90.71000	90.71000	90.71000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>4,638,983,910.75</b>	<b>47,836</b>	<b>1,752,75</b>
ABCPI On 07/12/2023		Spot Bond	3.39000	307.59767	3.39000	307.50190				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.74773				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.13425				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	103.36961	9.65000	103.34285				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	101.06444				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.78279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.30764				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	100.84762				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	102.14796				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	101.67153				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	103.09460				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	104.18306				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.28542				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	103.52870				0.00	860,000,000	430,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.04682				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	101.60297				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	101.73508				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.71742				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.86522				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.32770				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.29169				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.29932				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.47073				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	99.83376				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	100.80692				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	100.17731				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	100.90409				0.00	0	1,800,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.18823				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	100.44444				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.70318				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.29601				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.30432				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.31032				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	100.61757				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	100.86798				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	100.91158				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	100.50052				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	100.51458				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	100.59393				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	100.54776				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	101.28048				0.00	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 ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.79298				0.00	0	1,000,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.58422				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	101.10908				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			3.45000	3.45000	3.45000	147.54630				0.00	0	1,040,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	88.97987	100.00000	88.79094				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	140.45337				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	19.90468	100.00000	19.85651				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>	
ABN61 On 31/01/2025 Spot Bond			2.38000	2.38000	2.38000	150.53003				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	194.11172				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			4.52000	4.52000	4.52000	221.08380				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.23000	6.23000	6.23000	103.97210				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			7.27500	7.27500	7.27500	118.58084			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>	
ABS13 On 14/05/2022 Spot Bond			4.73000	104.68027	4.73000	104.66676			0.00	0	5,800,000.00
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,800,000.00</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>5,800,000.00</b>
ABS15 On 11/11/2022 Spot Bond			4.76000	107.10814	4.76000	107.09422			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			6.84000	113.48830	6.84000	113.46721			0.00	0	40,000.00
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
ABS17 On 11/11/2027 Spot Bond			8.05000	112.78805	8.05000	112.76347			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			5.20000	111.39813	5.20000	111.38260			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			7.54500	106.78324	7.54500	106.76175			0.00	0	3,000,000.00
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.17323	100.00000	11.14864			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			1.77000	319.63661	1.77000	319.55114			0.00	0	
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			0.85000	171.79918	0.85000	171.75752		340,000,000,000.00		400,000,000	200,000.00
<b>Total ABSI4 SPOT</b>								<b>340,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000.00</b>
<b>Total For ABSI4</b>								<b>340,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000.00</b>
ABX01 On 10/07/2024 Spot Bond			10.15000	10.15000	10.15000	105.54662			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	100.77817			0.00	0	
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.75426				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>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.72461				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.72822				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.30015				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.75213				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.75213				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	100.77249				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.77249				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 30/01/2023 Spot Bond					0.00000	160.36106				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 14/02/2023 Spot Bond					0.00000	163.30386				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	100.71386				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	100.70905				0.00	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 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	100.69110				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.05369				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	102.04537				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	101.27415				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	101.30714				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	101.15964				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	101.20250				0.00	0	100,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	100.29863				0.00	1,000,000,000	500,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.75422				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.99629				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	101.85677				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	103.69668				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.25497				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	100.25497				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.29639				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.24809				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.24579				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.27114				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.29646				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.37915				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.40436				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	101.14710				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	101.07611				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			5.92000	110.36287	5.92000	110.34508				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	101.13597				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	101.21578				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	102.18367				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	101.27550				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	101.52150				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.13591				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	101.21570				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	101.77383				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.05611				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>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.09775				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.17582				0.00	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 AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.10529				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.25560				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>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.11133				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.93318				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>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.16345				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.65000	109.41311	6.65000	109.39355			1,064,000,000,000.00	160,000,000	80,000,000	
<b>Total AIR02 SPOT</b>									<b>1,064,000,000,000.00</b>	<b>160,000,000</b>	<b>80,000,000</b>	
<b>Total For AIR02</b>									<b>1,064,000,000,000.00</b>	<b>160,000,000</b>	<b>80,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			7.15000	109.73671	7.15000	109.71541			1,001,000,000,000.00	140,000,000	70,000,000	
<b>Total AIR04 SPOT</b>									<b>1,001,000,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	
<b>Total For AIR04</b>									<b>1,001,000,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	
AIR05 On 29/05/2030 Spot Bond			11.62000	95.44570	11.62000	95.41594			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			6.06000	170.64883	6.06000	170.58366			0.00	0	440,000,000	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.30050			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	101.54607			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF07 On 25/06/2023 Spot Bond					0.00000	100.89099				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.10324				0.00	2,800,000,000	1,400,000,000
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
APF09 On 24/07/2023 Spot Bond					0.00000	100.37001				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.01302				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	101.29942				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	100.66990				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	100.87978				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	101.28002				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			4.87000	236.40846	4.87000	236.32546				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			4.88500	213.43121	4.88500	213.35620				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			1.83000	170.58584	1.83000	170.53989				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 20/06/2021 Spot Bond					0.00000	99.27954				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			1.87500	170.53047	1.87500	170.48433				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	56.41415				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	101.06617				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			4.68000	183.78880	4.68000	183.72533				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	99.93938				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	101.18171				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN163 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>	
ASN164 On 20/06/2021 Spot Bond					0.00000	100.82753				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>	
ASN165 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>	
ASN172 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>	
ASN176 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>	
ASN177 On 20/06/2022 Spot Bond					0.00000	100.83474				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>	
ASN181 On 30/06/2022 Spot Bond					0.00000	100.61182				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>	
ASN194 On 31/01/2038 Spot Bond			5.01000	105.62309	5.01000	105.58555				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>	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.65282				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>	
ASN196 On 20/06/2022 Spot Bond					0.00000	100.66264				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>	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.72364				0.00	400,000,000	201,700,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>201,700,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>400,000,000</b>	<b>201,700,000</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
ASN20( On 24/08/2021 Spot Bond					0.00000	101.38681				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20( On 24/08/2025 Spot Bond					0.00000	101.57054				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21( On 29/08/2022 Spot Bond					0.00000	101.02877				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN25( On 29/05/2021 Spot Bond					0.00000	100.93861				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26( On 20/06/2023 Spot Bond					0.00000	100.83235				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 20/06/2023 Spot Bond					0.00000	100.65305				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 15/08/2023 Spot Bond					0.00000	99.84002				0.00	400,000,000	100,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
ASN27( On 20/08/2048 Spot Bond					0.00000	101.15959				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	101.13198				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 13/09/2025 Spot Bond					0.00000	100.85201				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	100.67138				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30( On 20/12/2023 Spot Bond					0.00000	100.70668				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.90401				0.00	0	50,000,00
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN31 On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	103.57856				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			5.05500	5.05500	5.05500	93.55853				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	100.66929				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	100.76408				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	99.94063				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	100.67432				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			5.12000	104.13656	5.12000	104.09921				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	100.71861				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	100.65277				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	100.69259				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	100.68869				0.00	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 ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.68869				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.02863				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	100.82626				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.67549				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	100.70062				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>	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.11030				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	100.80447				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	100.80447				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	100.81555				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	100.68147				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>	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.03579				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39 On 17/12/2025 Spot Bond					0.00000	100.76363				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.67669				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.79632				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.92444				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.78944				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.67849				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.67849				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.63473				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.65498				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.85615				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.69495				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.74822				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.28622				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.28893				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	101.78188				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	101.00034				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	102.43864				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	101.95199				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	100.09653				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.11303				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	100.95587				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	101.70504				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	99.93486				0.00	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 ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.69806				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.83226				0.00	0	300,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN480 On 25/05/2021 Spot Bond					0.00000	100.91060				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>	
ASN484 On 25/08/2025 Spot Bond					0.00000	103.22900				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.90356				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>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.69566				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.83734				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.81862				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.47832				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.72740				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.70518				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 15/09/2025 Spot Bond					0.00000	100.70518				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.67775				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	103.36886	9.00000	103.35342				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	103.06343	8.18000	103.04789				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	103.13050	8.36000	103.11496				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	103.13050	8.36000	103.11496				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>	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.38803	9.10000	102.36287				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	102.89336	11.05000	102.86280				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	102.88044	11.00000	102.85000				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	99.91521				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.75106	10.50000	102.72202				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.75106	10.50000	102.72202				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.52467				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.09145				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	101.25932				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	102.77695	10.60000	102.74762				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	100.10429	10.47000	102.71433				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	102.73629	10.55000	102.70679				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	100.02845				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	101.13028				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	99.94927				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	99.94927				0.00	0	
<b>Total ASN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN563</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.07832				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	100.98738				0.00	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 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	101.03000				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	100.16756				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	101.13611				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	100.98840				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	100.96132				0.00	0	1,000,000,00
<b>Total ASN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ASN571</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.97486				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	100.97486				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	100.81147				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	100.65280				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	100.79732				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.79190				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	99.86613				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.81831				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.89896				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.01236				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.95039				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>	
ASN59: 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>	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.46110				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>	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.44829				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>	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.21171	9.22000	102.39370				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>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.39465				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.32968				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.25726				0.00	0	
<b>Total ASN598 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN598</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.17606				0.00	0	
<b>Total ASN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN599</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.19663				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.20589				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.26344				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.10473				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN609</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.11155				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,00
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
ASN61: On 06/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.92000	104.82612	4.92000	104.81228				0.00	0	40,000,00
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	101.08808	9.30000	101.06312				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	101.82917				0.00	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 BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.29497				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	101.09662				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.05916				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	100.51634				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			6.30000	100.06416	6.30000	100.04720				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.21457				0.00	0	50,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	101.18948				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	101.36148				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.64400				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.81516				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			8.12000	8.12000	8.12000	106.42120				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7' On 30/06/2021 Spot Bond					0.00000	100.85416				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			10.76000	10.76000	10.76000	106.47464				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	100.74255				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	100.72904				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.71445				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	100.71458				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	100.72423				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.10015				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	100.83955				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	100.82054				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.86395				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.83903				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.86333				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	100.81442				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	100.86317				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	100.81521				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	100.86345				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	100.83914				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.96127				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	100.98468				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	100.98468				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.98468				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.00925				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.98535				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.30933				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>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.03405				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	99.94603				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			7.70500	7.70500	7.70500	102.59410				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	100.01466				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.39063				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	100.50805				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	100.95271				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			6.92000	108.14697	6.92000	108.12698				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	101.27612				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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			6.87500	99.96234	6.87500	99.98117				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	102.38152				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			5.92000	104.09721	5.92000	104.08061				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	101.42075				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.92764				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.44402				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	99.92812				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.24047				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	104.06813				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.26741				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.23376				0.00	0	350,000,00
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
BID09 On 15/11/2021 Spot Bond					0.00000	99.92880				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.11427				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			5.66000	108.93154	5.66000	108.91475				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	100.73744				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	100.98149				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	100.06683				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.17515				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.10711				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.42564				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.88300				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	97.24500				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	65.96600				0.00	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 BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP06 On 11/08/2021 Spot Bond					0.00000	99.93668				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>	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.20069				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>	
BPPF11 On 09/10/2023 Spot Bond					0.00000	99.60196				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>	
BPPF13 On 19/11/2022 Spot Bond					0.00000	101.03218				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>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.74018				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>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.78100				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>	
BPPF21 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>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.31332				0.00	0	200,000,00
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.01146				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.01472				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>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.32616				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.35091			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>	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.00955			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>	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.01142			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>	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.01305			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>	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	99.93835			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>	
BWZJ23 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>	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.60663			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			4.52000	99.98762	4.52000	100.00000			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	101.07013			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	99.89682			0.00	400,000,000	400,000,000
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
CCT01 On 23/06/2023 Spot Bond			7.20000	115.06809	7.20000	115.04573		6,099,120,000,000.00	847,100,000	847,100,000	227,100,000
<b>Total CCT01 SPOT</b>								<b>6,099,120,000,000.00</b>	<b>847,100,000</b>	<b>847,100,000</b>	<b>227,100,000</b>
<b>Total For CCT01</b>								<b>6,099,120,000,000.00</b>	<b>847,100,000</b>	<b>847,100,000</b>	<b>227,100,000</b>
CCT02 On 12/06/2024 Spot Bond			7.45000	115.98059	7.45000	115.95729		0.00	0	0	
<b>Total CCT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.08000	111.61742	8.08000	111.59340				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			9.50000	106.14656	9.50000	104.72671				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.03665				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	99.92064				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.11919				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	101.37979				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	101.47857				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.28620				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.30349				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>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.45036				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>	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.78730	3.14000	160.65829				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>	
CLN19 On 13/09/2021 Spot Bond			1.80000	1.80000	1.80000	160.82631				0.00	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 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	110.66585	4.77000	107.80900				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	102.83600				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.33654				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			6.69000	111.28781	6.69000	111.26790				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>	
CLN366 On 20/03/2024 Spot Bond			8.70700	112.31372	8.70700	120.00800				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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	99.99970				0.00	0	
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.17153				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>	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.41660				0.00	0	
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.31455	10.98000	100.28541				0.00	0	
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	118.06195	6.50000	115.39900				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	105.47300				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	100.70666				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	99.87847				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	99.87955				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			5.41500	105.40666	5.41500	105.39107				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			1.80000	170.62277	1.80000	170.57694				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			5.08000	136.89359	5.08000	136.84464				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			5.52000	134.80433	5.52000	134.75454				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.26517				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	101.28586				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 29/11/2021 Spot Bond					0.00000	101.37912				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 13/03/2022 Spot Bond			6.12000	104.69187	6.12000	104.67473				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.23047				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.76815				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.01820				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.40571				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN47 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN47 On 29/11/2021 Spot Bond			100.00000	70.90155	100.00000	70.74290				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.31931				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.27386				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.44295				0.00	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 CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.61500	106.37567	5.61500	106.35949				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.40793	10.16000	106.86800				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 28/07/2022 Spot Bond			5.92000	106.25355	5.92000	106.23643				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.01315				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.82517				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.10983				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.32000	112.82599	6.32000	112.80692				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.21443				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.15572				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.40302				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.42568				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.79386				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>	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.86520				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>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.06696				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.92869				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.14484				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.40973	9.96000	101.38295				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.18698	10.01000	100.16025				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.19542				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.35228	9.60000	103.81478				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.86276				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.00529				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>	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.89764				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.45253	9.20000	101.42774				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 24/04/2023 Spot Bond					0.00000	101.03398				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	100.62447				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	102.62816				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	102.10527				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	101.45266				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	100.86276				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	100.76656				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.28491				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			8.93000	107.97224	8.93000	107.94619				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.02094				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.15797				0.00	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 CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.32403				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.39900				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.04677				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN543 On 17/01/2024 Spot Bond					0.00000	100.31713				0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 21/08/2026 Spot Bond			8.40000	108.86015	8.40000	108.83541				0.00	0	
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 29/03/2025 Spot Bond			8.45000	106.33178	8.45000	106.30787				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 12/11/2025 Spot Bond			8.54000	105.82689	8.54000	105.80245				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 18/04/2028 Spot Bond					0.00000	303.41786				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 15/11/2023 Spot Bond					0.00000	99.82781				0.00	0	
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	99.91298				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>	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.13452				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>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.35847				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	118.82000				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.92410				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>	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.68781	10.19000	99.72941				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>	
CLN563 On 12/11/2025 Spot Bond			8.40000	106.36291	8.40000	106.33875				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>	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.94059				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>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.04609				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>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.55192				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.00600				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>	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.92884				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.88404				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 13/05/2021 Spot Bond					0.00000	99.89386				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			8.63000	104.82518	8.63000	104.80072				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.90811				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 13/05/2021 Spot Bond					0.00000	99.90710				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.92843				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.82565				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>	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.83821				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.27321				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.50671				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.94164				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>	
CLN580 On 30/05/2022 Spot Bond					0.00000	100.98371				0.00	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 CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.95959				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.24809				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.95662				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.37452				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.91025				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.74782				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.77397				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.94158				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.72048				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.50000	141.81487	3.50000	113.96514				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	101.11513				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.57894				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>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.11513				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>	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.11529				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>	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.47822				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.82944				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	100.77397				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.77397				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>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.13800				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>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.15078				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>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.01305				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.20731				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>	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.43180				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.28263				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	101.12658				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	100.17437	9.32000	100.14945				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.19630				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	101.84680				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	100.92050				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	101.08674				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	100.98362				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>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.59706				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	860,000,000	430,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	102.36274				0.00	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 CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.80838				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.95660				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.11901				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.11863				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.22504				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.16067				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			5.93000	107.46556	5.93000	107.44821				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.36026				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.48105				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			12.28500	61.82892	12.28500	82.78570				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	101.03978				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>	
CLN630 On 19/08/2025 Spot Bond			9.10000	103.38913	9.10000	103.36371				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.35403				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>	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.05738				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.54784				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>	
CLN634 On 09/05/2022 Spot Bond					0.00000	99.94284				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>	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.91989				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.07601				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.34780				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>	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.47092				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.17323				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>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.47239				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.24951				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	101.08199				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	100.75928				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.11107				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	100.76061				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	101.34780				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.01054				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	101.34780				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	101.07765				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.34780				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.08300				0.00	860,000,000	430,000,000

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 CLN655 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
CLN655 On 20/06/2025 Spot Bond					0.00000	100.85616				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.50109				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.44003				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.22200				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.04100				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	130.38300				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.40161				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	100.57189				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	101.62185				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.59766				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.66290				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>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.07915				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.49315				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>	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.88615				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>	
CLN673 On 31/01/2025 Spot Bond			4.06252	141.87121	4.06252	115.25690				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>	
CLN674 On 31/01/2025 Spot Bond			4.06252	141.87121	4.06252	115.25764				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>	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.02446				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.52429				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.60732				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>	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.72126				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.70660				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.35624				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.55128				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.84809				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.67553				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.69468				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.30707				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.80355				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.82617				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.82592				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.72455				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.60213				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.72460				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.63803				0.00	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 CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.53786				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.91935				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.46457				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.89685				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.51764				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	100.91522				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.93645				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	84.34898				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.69601				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	101.81818				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	86.04835				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.42333				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.64883				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>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.84562				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>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.70762				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>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.46398				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>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.71294				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>	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.76941				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.10496				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>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.71240				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.71240				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.71240				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.47974				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.58089				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	100.76171				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	80.45396				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	80.78361				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.88983				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	81.51022				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.65380				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.65380				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.65380				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.66576				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.66576				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.66576				0.00	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 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	84.07136				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.13747				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	85.79380				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	100.77697				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	101.45717				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.69585				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>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.48416				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.50624				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	99.12000				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.24907				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN741 On 19/08/2025 Spot Bond					0.00000	100.28938				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.27277				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.10389				0.00	0	5,500,000.00
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
CLN81 On 18/04/2028 Spot Bond			7.70500	102.61529	7.70500	102.59410				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	101.24923				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			7.32000	114.38300	7.32000	114.36041				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			9.55000	111.83718	9.55000	111.80853				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>	
COJG01 On 09/06/2024 Spot Bond			6.10000	115.49191	6.10000	115.47285				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			6.75500	104.98357	6.75500	104.96451				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			9.96000	102.10718	9.96000	102.08006				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			10.05000	101.02226	10.05000	100.99506				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			9.12000	9.12000	9.12000	110.62155				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.82382				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	100.72454				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.70134				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.45520				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	101.09272				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.11115				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	100.91414				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	100.73030				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	100.62839				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	100.93044				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	101.65984				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	101.05810				0.00	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 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	102.06756				0.00	0	50,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	109.74656				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	101.58184				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	101.14595				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			5.87000	103.81379	5.87000	103.79720				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			6.23500	108.23713	6.23500	108.21877				0.00	0	67,330,10
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>67,330,10</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>67,330,10</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	32.42098	100.00000	32.34844				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.42098	100.00000	32.34844				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			5.79000	111.96900	5.79000	111.95135				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	102.05983	9.69000	102.03315				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05983	9.69000	102.03315				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			11.61000	94.53797	11.61000	94.50849				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	102.14578	10.10000	102.11797				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.14578	10.10000	102.11797				0.00	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 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	100.98728				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.31900				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.36607				0.00	0	2,500,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.34228				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.62361				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.14202				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.42397				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.89248				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	100.84850				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.50572				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.39221				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.08097				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.22831				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.08555				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	101.22575				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	101.28552				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			4.37500	105.66083	4.37500	105.64829				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			5.32500	105.06143	5.32500	105.04642				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			6.23000	111.03275	6.23000	111.01424				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			5.13000	105.72957	5.13000	105.69187				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			5.01000	93.72954	5.01000	93.69622				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 On 31/01/2037 Spot Bond			2.25000	133.18883	2.25000	133.15143				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			3.95000	141.33982	3.95000	141.29387				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.96200	129.17816	3.96200	129.13588				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.00500	125.12050	4.00500	125.07940				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.77000	109.17180	4.77000	109.13376				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.98000	95.76479	4.98000	95.73082				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	133.18883	2.25000	133.15143				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	150.99276				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	148.58111				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>	
ELN006 On 09/06/2025 Spot Bond					0.00000	114.63003				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	113.67139				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	113.93987				0.00	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 ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 28/07/2025 Spot Bond					0.00000	112.22749				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>	
ELN009 On 19/08/2025 Spot Bond					0.00000	104.24806				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>	
ELN010 On 22/04/2022 Spot Bond					0.00000	105.61058				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>	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.29483				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>	
ELN012 On 15/04/2024 Spot Bond					0.00000	101.35782				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.12000	102.46824	9.12000	102.44342				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			11.21000	11.21000	11.21000	93.81831				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			11.56000	11.56000	11.56000	97.76877				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			9.20000	107.32006	9.20000	105.66917				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			9.20000	9.20000	9.20000	106.72047				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.74500	11.74500	11.74500	80.50621				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.67000	10.67000	10.67000	104.04703				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.74500	11.74500	11.74500	98.46523				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.01086				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	100.98195				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	100.83199				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	100.85612				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	100.79014				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	100.81029				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	99.98648				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	101.03048				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	99.94487				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	100.79868				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.91880				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>	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.94494				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.29977				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.89927				0.00	60,000,000	180,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>180,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>60,000,000</b>	<b>180,000,00</b>
EQT00: On 30/10/2023 Spot Bond					0.00000	100.09279				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.15861				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.10523				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	101.24395				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	101.11590				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	101.16924				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 17/05/2022 Spot Bond					0.00000	101.08820				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	101.06256				0.00	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 ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.22257				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.58000	109.94805	5.58000	109.93134				0.00	0	170,000,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.78765	10.00000	102.75994				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			8.27000	99.07288	8.27000	99.05095				0.00	0	4,086,852,20
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,086,852,20</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>4,086,852,20</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.73904	7.85000	100.71785				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			11.50000	75.01282	11.59500	74.49181				0.00	0	6,261,673,70
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,261,673,70</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>6,261,673,70</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.06604	7.50000	101.04582				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			12.06500	73.25659	12.06500	73.23314		4,826,000,000,000.00		400,000,000	13,062,490,10	
<b>Total ES42 SPOT</b>								<b>4,826,000,000,000.00</b>		<b>400,000,000</b>	<b>13,062,490,10</b>	
<b>Total For ES42</b>								<b>4,826,000,000,000.00</b>		<b>400,000,000</b>	<b>13,062,490,10</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.27330	8.50000	100.25049				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>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.87569				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	99.88317				0.00	400,000,000	250,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>250,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>400,000,000</b>	<b>250,000,00</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
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.71859				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.29973				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	101.07573				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	99.84891				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	99.84144				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.10835				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	100.60127				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.05687				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	101.14780				0.00	20,000,000	210,000,00
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>210,000,00</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>20,000,000</b>	<b>210,000,00</b>
FRB14 On 02/06/2021 Spot Bond			4.82000	4.82000	4.82000	104.62696			96,400,000,000.00	0.00	20,000,000	10,000,00
<b>Total FRB14 SPOT</b>									<b>96,400,000,000.00</b>	<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For FRB14</b>									<b>96,400,000,000.00</b>	<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.00119				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>	

Contract Details	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 FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.74999			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	104.52360			0.00	96,000,000	48,000,00
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>96,000,000</b>	<b>48,000,00</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>96,000,000</b>	<b>48,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.74617			0.00	20,000,000	10,000,00
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.56939			0.00	0	
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.31359			0.00	40,000,000	40,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>40,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>40,000,000</b>	<b>40,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.09450			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.90000	109.50171	8.90000	109.47552			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	104.83250			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>	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.28462			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.10000	100.61463	8.10000	100.59281		22,680,000,000,000.00	2,800,000,000	2,800,000,000	1,400,000,00
<b>Total FRB30 SPOT</b>								<b>22,680,000,000,000.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>	<b>1,400,000,00</b>
<b>Total For FRB30</b>								<b>22,680,000,000,000.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>	<b>1,400,000,00</b>
FRBI22 On 31/01/2022 Spot Bond			0.85500	171.79295	0.85500	171.75128		177,840,000,000.00	208,000,000	208,000,000	104,000,00
<b>Total FRBI22 SPOT</b>								<b>177,840,000,000.00</b>	<b>208,000,000</b>	<b>208,000,000</b>	<b>104,000,00</b>
<b>Total For FRBI22</b>								<b>177,840,000,000.00</b>	<b>208,000,000</b>	<b>208,000,000</b>	<b>104,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			2.23000	316.15862	2.23000	316.07014		338,960,000,000.00	152,000,000	152,000,000	76,000,00

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 FRBI23 SPOT</b>										<b>338,960,000,000.00</b>	<b>152,000,000</b>	<b>76,000,000</b>
<b>Total For FRBI23</b>										<b>338,960,000,000.00</b>	<b>152,000,000</b>	<b>76,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	150.71762				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			3.74000	194.77712	3.74000	194.71476				673,200,000,000.00	180,000,000	90,000,000
<b>Total FRBI28 SPOT</b>										<b>673,200,000,000.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For FRBI28</b>										<b>673,200,000,000.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	103.98754				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	211.60403				1,988,000,000,000.00	400,000,000	200,000,000
<b>Total FRBI33 SPOT</b>										<b>1,988,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRBI33</b>										<b>1,988,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.74000	82.41769	5.74000	82.38691				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			5.23500	90.88297	5.23500	90.85010				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.30575	6.30575	6.30575	80.78040				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.38639	6.38639	6.38639	79.98143				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	143.75095				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	96.22861				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			1.91000	170.48742	1.91000	170.44114				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			2.77000	169.43558	2.77000	169.38560				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	101.54716				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	100.81869				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.01728				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.12756				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	101.76322				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.09674				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	102.51366				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	101.08604				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	100.78446				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.43356				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	101.72674				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	100.73851				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.50102				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	100.68513				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	101.90084				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 14/05/2024 Spot Bond					0.00000	101.24152				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	101.26341				0.00	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 FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.90393				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.71530				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>	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.96281				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>	
FRC300 On 31/05/2024 Spot Bond					0.00000	101.30060				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>	
FRC300 On 06/11/2023 Spot Bond					0.00000	99.99983				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>	
FRC300 On 27/02/2023 Spot Bond					0.00000	100.96982				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>	
FRC300 On 31/05/2024 Spot Bond					0.00000	102.00555				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>	
FRC300 On 20/06/2024 Spot Bond					0.00000	100.67073				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.77001				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.84419				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>	
FRC310 On 13/10/2026 Spot Bond					0.00000	99.18111				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC316 On 15/09/2033 Spot Bond					0.00000	100.87933				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.09807				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.41108				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.84403				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.86325				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>	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.77822				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>	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.44557				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>	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.14917				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.51430				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.00900				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	99.99993				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>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.30976				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.18773				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 13/09/2021 Spot Bond					0.00000	108.32081				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.49919				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.90824				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.43967				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.63020				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.99698				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 17/08/2021 Spot Bond					0.00000	101.04549				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.70065				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.33248				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	100.01309				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	100.90595				0.00	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 FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.98795				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>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.11051				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.10485				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>	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.09525				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>	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.16894				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>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.52394				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>	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.10646				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>	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.57457				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>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.10662				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.10405				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.10535				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/01/2022 Spot Bond					0.00000	100.07650				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.91116				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.10148				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.10019				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>	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.55192				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>	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.84695				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.48822				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.51391				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.55000	2.55000	2.55000	169.65457				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	169.72806				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	169.75255				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.55000	98.49733	4.55000	98.46373			2,002,000,000,000.00		440,000,000	220,000,000
<b>Total FRI33 SPOT</b>									<b>2,002,000,000,000.00</b>		<b>440,000,000</b>	<b>220,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRI33</b>									<b>2,002,000,000.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
FRI38 On 31/01/2038 Spot Bond			4.91000	106.99678	4.91000	106.95902			0.00	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.33516			0.00	0	
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.95552			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	101.59795			0.00	0	
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28282			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	102.15277			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	104.16631			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	102.15075			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	103.60551			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	101.17363			0.00	2,000,000,000	1,000,000,000
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
FRS100 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	94.34453			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>	
FRS100 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	108.07330			0.00	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 FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.66171				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.17910				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.97000	106.17002	4.97000	106.13237				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.82000	214.78315	4.82000	214.70801				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.11000	104.27064	5.11000	104.23328				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	214.08280				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.23000	146.10143	3.23000	146.05651				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>	
FRS114 On 31/01/2038 Spot Bond			3.70500	125.35508	3.70500	125.31492				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.91000	106.99678	4.91000	106.95902				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.97000	211.67893	4.97000	211.60403				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.02000	210.65634	5.02000	210.58152				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.76000	119.12947	2.76000	148.51067				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.05000	210.04568	5.05000	209.97093				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.11000	104.27064	5.11000	104.23328				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>	
FRS126 On 31/03/2028 Spot Bond			4.49000	185.95165	4.49000	185.88840				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>	
FRS127 On 31/01/2038 Spot Bond			5.86000	94.76885	5.86000	94.73300				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>	
FRS129 On 31/03/2028 Spot Bond			4.38000	187.21710	4.38000	187.15396				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>	
FRS131 On 31/03/2028 Spot Bond			4.44000	186.52565	4.44000	186.46243				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>	
FRS132 On 07/12/2033 Spot Bond			5.56000	199.98823	5.56000	199.91432				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>	
FRS134 On 31/01/2038 Spot Bond			5.81000	95.36860	5.81000	95.33265				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>	
FRS135 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	104.23328				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>	
FRS136 On 31/01/2038 Spot Bond			5.09000	104.53945	5.09000	104.50206				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>	
FRS137 On 31/03/2028 Spot Bond			4.25000	188.72530	4.25000	188.66228				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.33000	204.44926	5.33000	204.37495				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			4.38000	187.21710	4.38000	187.15396				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			4.38000	187.21710	4.38000	187.15396				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			4.67000	183.90191	4.67000	183.83846				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			3.53000	144.56034	3.53000	144.51472				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			1.61000	170.85695	1.61000	170.81197				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			4.73000	183.22440	4.73000	183.16088				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.77000	182.77430	4.77000	182.71075				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			3.50000	144.71360	3.50000	144.66804				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			4.24500	188.78357	4.24500	188.72059				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	182.59842				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	19.64549				0.00	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 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	5.88472				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2022 Spot Bond					0.00000	100.29864				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	100.32843				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	100.76732				0.00	400,000,000	100,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	100.64365				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	158.49046				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	176.00953				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	150.10502				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	165.37549				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	42.21166				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01239				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.01438				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.28676				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.05987				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.34427				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.12512				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				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>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.60484				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	100.85811				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	100.70065				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	100.16009				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	101.29821				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.96616				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	105.32179				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 23/10/2025 Spot Bond					0.00000	107.45034				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.12062				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>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.21707				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.46021				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 <sub>4</sub> On 29/12/2025 Spot Bond					0.00000	102.35250				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sub>5</sub> On 20/12/2021 Spot Bond					0.00000	100.46098				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sub>6</sub> On 19/01/2024 Spot Bond					0.00000	100.42944				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sub>7</sub> On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sub>8</sub> On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>0</sub> On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>1</sub> On 31/01/2022 Spot Bond					0.00000	100.07650				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>2</sub> On 31/01/2022 Spot Bond					0.00000	100.07667				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>3</sub> On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>4</sub> On 31/01/2022 Spot Bond					0.00000	100.07618				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>5</sub> On 02/03/2024 Spot Bond					0.00000	100.89935				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>6</sub> On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	99.86522				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>	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.37773				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>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.00518				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>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.75125				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			2.03000	2.03000	2.03000	317.57772				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			1.77000	319.63661	1.77000	319.55114				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			1.77000	1.77000	1.77000	319.55114				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			0.85000	171.79918	0.85000	171.75752				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			0.85000	171.79918	0.85000	171.75752				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	100.02776				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.81000	99.83348	4.81000	99.79852				0.00	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 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			4.34000	71.03320	4.34000	106.73946				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			2.65000	2.65000	2.65000	149.09195				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			2.93000	2.93000	2.93000	147.61748				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			2.83000	2.83000	2.83000	311.60123				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			4.70000	4.70000	4.70000	106.65610				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			6.15000	118.98909	6.15000	118.96929				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			6.70000	113.75487	6.70000	113.73416				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			7.23000	110.92506	7.23000	110.90354			2,024,400,000,000.00	280,000,000	154,181,700	
<b>Total FRX26 SPOT</b>									<b>2,024,400,000,000.00</b>	<b>280,000,000</b>	<b>154,181,700</b>	
<b>Total For FRX26</b>									<b>2,024,400,000,000.00</b>	<b>280,000,000</b>	<b>154,181,700</b>	
FRX27 On 07/03/2027 Spot Bond			7.50000	114.19324	7.50000	114.17040			0.00	0	110,000,000	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>	
FRX28 On 26/07/2028 Spot Bond			7.71000	115.95637	7.71000	115.93214			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			9.12000	106.29661	9.12000	106.27043			0.00	0		
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.29000	103.27361	9.29000	103.24772			5,704,060,000,000.00	614,000,000	407,000,000
<b>Total FRX31 SPOT</b>									<b>5,704,060,000,000.00</b>	<b>614,000,000</b>	<b>407,000,000</b>
<b>Total For FRX31</b>									<b>5,704,060,000,000.00</b>	<b>614,000,000</b>	<b>407,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.42500	108.40406	9.42500	108.37679			0.00	0	300,000,000
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.16000	74.27957	11.16000	74.25753			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	100.86015			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	101.30616			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	101.01192			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	100.90611			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	100.96200			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	100.99593			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	101.00590			0.00	0	
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.17311			0.00	0	
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.59981			0.00	0	
<b>Total GBL05 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 GBL05</b>									<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.94497			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	99.21365			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	100.99085			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	102.26651			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	103.23648			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			3.64000	112.28512	3.64000	112.24941			509,600,000,000.00	140,000,000	70,000,00
<b>Total GRL35 SPOT</b>									<b>509,600,000,000.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For GRL35</b>									<b>509,600,000,000.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.06455			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	99.92112			0.00	0	
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.04094			0.00	0	
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.33381			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			5.77000	110.40522	5.77000	110.38807			0.00	0	500,000,00
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.37624			0.00	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 GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.26269				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.85000	103.23135	8.85000	103.20693				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.28835				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.32588				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	99.75264				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16170				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	101.70415				0.00	160,000,000	80,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	99.27793				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	100.75025				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	100.78128				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	97.48346				0.00	0	100,000,000
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</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
GRT31 On 28/02/2024 Spot Bond					0.00000	100.92062				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.26763				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	97.52294				0.00	3,000,000,000	3,000,000,000
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	97.77471				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	97.82121				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	100.53017				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	100.08640				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	99.81311				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	99.87794				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	101.05981				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	101.79790				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.66148				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT46</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.20419				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.22089				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.55180				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	100.55149				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.46109				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	102.02052				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	100.48275				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	100.93344				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17971				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	98.79259				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	98.96553				0.00	160,000,000	180,000,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>180,000,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>160,000,000</b>	<b>180,000,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.41188				0.00	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 HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.04435				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.90668				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	100.88367				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	100.56638				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	100.53204				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	100.52229				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			2.37000	315.10959	2.37000	315.02021				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			2.72000	2.72000	2.72000	319.68455				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			10.17000	103.07308	10.17000	103.04484				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			4.88000	77.00762	4.88000	98.10001				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			11.69500	86.15900	11.69500	86.13194				0.00	0	4,350,000.00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000.00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.47132	100.00000	11.44564			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			11.73500	85.42117	11.73500	85.39426			0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.47022	100.00000	11.44454			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	100.44039			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	100.24340			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	100.92967			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			2.08000	152.18888	2.08000	152.14686		927,469,088,000,000.00	445,898,600,000	357,128,389,30	
<b>Total I2025 SPOT</b>								<b>27,469,088,000,000.00</b>	<b>445,898,600,000</b>	<b>357,128,389,30</b>	
<b>Total For I2025</b>								<b>27,469,088,000,000.00</b>	<b>445,898,600,000</b>	<b>357,128,389,30</b>	
I2029 On 31/03/2029 Spot Bond			3.17000	110.73722	3.17000	110.70345		832,910,209,000,000.00	262,747,700,000	158,378,398,30	
<b>Total I2029 SPOT</b>								<b>2,910,209,000,000.00</b>	<b>262,747,700,000</b>	<b>158,378,398,30</b>	
<b>Total For I2029</b>								<b>2,910,209,000,000.00</b>	<b>262,747,700,000</b>	<b>158,378,398,30</b>	
I2033 On 28/02/2033 Spot Bond			4.05000	103.64458	4.05000	103.61059		287,033,990,310,000.00	70,872,590,200	176,904,183,90	
<b>Total I2033 SPOT</b>								<b>7,033,990,310,000.00</b>	<b>70,872,590,200</b>	<b>176,904,183,90</b>	
<b>Total For I2033</b>								<b>7,033,990,310,000.00</b>	<b>70,872,590,200</b>	<b>176,904,183,90</b>	
I2038 On 31/01/2038 Spot Bond			4.23000	116.92868	4.21000	117.19795		217,962,308,111,220.00	51,527,732,414	372,181,082,40	
<b>Total I2038 SPOT</b>								<b>17,962,308,111,220.00</b>	<b>51,527,732,414</b>	<b>372,181,082,40</b>	
<b>Total For I2038</b>								<b>17,962,308,111,220.00</b>	<b>51,527,732,414</b>	<b>372,181,082,40</b>	
I2046 On 31/03/2046 Spot Bond			4.22000	105.74717	4.22000	105.71197		084,363,818,000,000.00	730,891,900,000	368,209,871,00	
<b>Total I2046 SPOT</b>								<b>4,363,818,000,000.00</b>	<b>730,891,900,000</b>	<b>368,209,871,00</b>	
<b>Total For I2046</b>								<b>4,363,818,000,000.00</b>	<b>730,891,900,000</b>	<b>368,209,871,00</b>	
I2050 On 31/12/2050 Spot Bond			4.22500	109.00562	4.23500	108.76646		334,293,720,564,050.00	79,122,774,098	297,375,078,80	
<b>Total I2050 SPOT</b>								<b>4,293,720,564,050.00</b>	<b>79,122,774,098</b>	<b>297,375,078,80</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2050</b>										<b>14,293,720,564,050.00</b>	<b>79,122,774,098</b>	<b>297,375,078,85</b>
IBL101 On 24/05/2022 Spot Bond			5.63500	5.63500	5.63500	107.53983				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	101.67965				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.49000	314.21392	2.49000	314.12374				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	100.97634				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	101.16258				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	101.02221				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	101.09774				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.18458				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	99.89577				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.34121				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	101.00581				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.31353				0.00	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 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	99.91631				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.96708				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	100.39435				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	101.08664				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	101.01687				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	99.90089				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	99.83408				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	100.97098				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	100.96597				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	100.68278				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	100.47741				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.87040				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	100.90863				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.84804				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	100.98422				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	100.21344				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	100.18837				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	100.19440				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	101.19726				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	100.00473				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	101.32813				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>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.31123				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.32227				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.10307				0.00	0	
<b>Total IBL165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL165</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			0.93000	0.93000	0.93000	171.65758				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			6.29000	112.19431	6.29000	112.17511				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.19007				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.25000	171.30217	1.25000	171.25876				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.71000	112.38260	4.71000	112.36815				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	101.13456				0.00	0	
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			4.52000	104.99098	4.52000	104.97800				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	101.54339	100.00000	101.27546				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	101.13651				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.19480				0.00	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 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	101.59000				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			8.10000	108.71233	8.10000	108.68848				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			10.11000	112.23390	10.11000	112.43112				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	100.92444				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.67000	113.79153	8.67000	113.76500				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>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.13829				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	101.12777				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	100.03029				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	99.69182				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	99.94492				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	100.75782				0.00	0	1,000,000,00
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.26125				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.68060				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.13146				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.21107				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.77112				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			7.55000	107.15624	7.55000	107.13442				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>	
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	100.67507				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	100.66897				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	103.88334				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.33049				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	100.99992				0.00	400,000,000	200,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For INLV07</b>										0.00	400,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.28152				0.00	0	
<b>Total INLV08 SPOT</b>										0.00	0	
<b>Total For INLV08</b>										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77593				0.00	0	
<b>Total IPF16 SPOT</b>										0.00	0	
<b>Total For IPF16</b>										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.66464				0.00	0	
<b>Total IPF18 SPOT</b>										0.00	0	
<b>Total For IPF18</b>										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.67660				0.00	0	
<b>Total IPF19 SPOT</b>										0.00	0	
<b>Total For IPF19</b>										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.42812				0.00	0	
<b>Total IPF21 SPOT</b>										0.00	0	
<b>Total For IPF21</b>										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.11091				0.00	0	
<b>Total IPF22 SPOT</b>										0.00	0	
<b>Total For IPF22</b>										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01348				0.00	0	
<b>Total IPF24 SPOT</b>										0.00	0	
<b>Total For IPF24</b>										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.31380				0.00	0	
<b>Total IPF25 SPOT</b>										0.00	0	
<b>Total For IPF25</b>										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.94491				0.00	0	
<b>Total IPF26 SPOT</b>										0.00	0	
<b>Total For IPF26</b>										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.94362				0.00	0	
<b>Total IPF27 SPOT</b>										0.00	0	
<b>Total For IPF27</b>										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.62356				0.00	400,000,000	250,000,000
<b>Total IPF30 SPOT</b>										0.00	400,000,000	250,000,000
<b>Total For IPF30</b>										0.00	400,000,000	250,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.01388				0.00	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 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	100.53848				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	100.82524				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.99919				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>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.22914				0.00	80,000,000	40,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.72695	2.75000	100.71934				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			5.14000	178.67018	5.14000	178.60631				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	103.48186				0.00	356,000,000	178,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>356,000,000</b>	<b>178,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>356,000,000</b>	<b>178,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	100.80491				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	100.96908				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			3.35000	3.35000	3.35000	168.67995				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	101.95748				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			7.65000	102.85907	7.65000	102.83815				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	102.95872				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			7.65500	7.65500	7.65500	108.24573				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	100.12765				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			1.85000	170.56122	1.85000	170.51520				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.47175				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	103.82928				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			5.04000	179.76893	5.04000	179.70515				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	100.56662				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			10.82000	102.30938	10.82000	102.27975				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			6.13500	107.12821	6.13500	107.11044				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	100.63335				0.00	400,000,000	200,000,000
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC097</b>										0.00	400,000,000	200,000,000
IVC103 On 29/06/2021 Spot Bond					0.00000	100.64882				0.00	0	
<b>Total IVC103 SPOT</b>										0.00	0	
<b>Total For IVC103</b>										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.63851				0.00	0	
<b>Total IVC107 SPOT</b>										0.00	0	
<b>Total For IVC107</b>										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.31947				0.00	0	
<b>Total IVC109 SPOT</b>										0.00	0	
<b>Total For IVC109</b>										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.78500	104.68589	5.78500	104.66934				0.00	0	
<b>Total IVC110 SPOT</b>										0.00	0	
<b>Total For IVC110</b>										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.85398				0.00	0	
<b>Total IVC114 SPOT</b>										0.00	0	
<b>Total For IVC114</b>										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.81327				0.00	0	
<b>Total IVC116 SPOT</b>										0.00	0	
<b>Total For IVC116</b>										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.21138				0.00	0	
<b>Total IVC135 SPOT</b>										0.00	0	
<b>Total For IVC135</b>										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.39754				0.00	0	
<b>Total IVC136 SPOT</b>										0.00	0	
<b>Total For IVC136</b>										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.09174				0.00	0	
<b>Total IVC137 SPOT</b>										0.00	0	
<b>Total For IVC137</b>										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.71961				0.00	0	
<b>Total IVC140 SPOT</b>										0.00	0	
<b>Total For IVC140</b>										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.95370				0.00	0	
<b>Total IVC144 SPOT</b>										0.00	0	
<b>Total For IVC144</b>										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.42043				0.00	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 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	101.49232				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	100.64077				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.17980				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.14310				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.06551				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>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.14607				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	100.78962				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	100.69388				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	100.29410				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.94144				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	100.54560				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.44592				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.93598				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	99.91637				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	100.82007				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	100.68704				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	102.77261	7.40000	102.75210				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	100.97460				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	101.10159				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	101.21714				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	100.78316				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC190</b>										<b>0.00</b>	<b>0</b>	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				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			3.95000	3.95000	3.95000	99.89190				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			3.95000	3.95000	3.95000	99.81637				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			3.95000	3.95000	3.95000	99.74095				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			4.05000	4.05000	4.05000	99.65721				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			4.05000	4.05000	4.05000	99.60214				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			4.05000	4.05000	4.05000	99.58013				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			4.05000	4.05000	4.05000	99.50317				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			4.05000	4.05000	4.05000	99.42632				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	99.34162				0.00	0	
<b>Total IVZ049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ049</b>										<b>0.00</b>	<b>0</b>	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				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>	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	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 IVZ051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ051</b>										<b>0.00</b>	<b>0</b>	
IVZ052 On 29/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
<b>Total IVZ052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ052</b>										<b>0.00</b>	<b>0</b>	
IVZ053 On 05/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ053</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.85029				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	100.79732				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			5.62000	102.40206	5.62000	102.38670				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	101.10312				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	101.05944				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.25262				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.94495				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	99.81836				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.72849				0.00	0	100,000,00
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
KAP018 On 14/04/2024 Spot Bond					0.00000	100.34838				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.56560				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			8.64000	123.98967	8.64000	123.96118				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.94637				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.78867				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			6.60000	107.91155	6.60000	107.89231				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	95.92263				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.62000	105.61027	8.62000	105.58592				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	95.72348				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			12.24000	92.03103	12.24000	92.00083				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			9.67000	104.09701	9.67000	104.07001				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.86518				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.27869				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	99.94238				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	100.48650				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.25759				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	94.82520				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.76094				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	101.67930				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			6.13000	106.32631	6.13000	106.30877				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	101.55551				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	101.98243				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	103.61473				0.00	40,000,000	520,000,00

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 LGL09 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>520,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>40,000,000</b>	<b>520,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.75319				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	100.98397				0.00	80,000,000	40,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	99.82344				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.68914				0.00	0	
<b>Total LHL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL30</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.12661				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	101.45316				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	101.49144				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	100.58488				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	101.06575				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	101.09568				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	100.97620				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 17/08/2021 Spot Bond					0.00000	101.19572				0.00	4,300,000,000	1,000,000,000
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>1,000,000,000</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>1,000,000,000</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	101.01514				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.94006				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	100.74662				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.91318				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.98786				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.82848				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.98333				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.11022				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.67979				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.96287				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.29506				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.91473				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.50451				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.51485				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	101.36454				0.00	860,000,000	480,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>480,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>860,000,000</b>	<b>480,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.83039				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	100.53967				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			7.58000	7.58000	7.58000	115.92371				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			5.42000	109.08220	5.42000	109.06608		1,084,000,000,000.00		200,000,000	1,150,000,00	
<b>Total MMIG05 SPOT</b>								<b>1,084,000,000,000.00</b>		<b>200,000,000</b>	<b>1,150,000,00</b>	
<b>Total For MMIG05</b>								<b>1,084,000,000,000.00</b>		<b>200,000,000</b>	<b>1,150,000,00</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.75873				0.00	180,000,000	290,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>290,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>180,000,000</b>	<b>290,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.28871				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	100.62277				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			8.20000	108.57572	8.20000	108.55175				0.00	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 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	101.22949				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.45000	98.60656	8.45000	98.58732				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.36440				0.00	440,000,000	220,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.40747				0.00	0	200,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.00451				0.00	480,000,000	240,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.86589				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	101.40611				0.00	0	700,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	99.09269				0.00	294,000,000	187,000,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>294,000,000</b>	<b>187,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>294,000,000</b>	<b>187,000,000</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	99.94711				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	99.94490				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	100.69965				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond					0.00000	99.89131				0.00	0	90,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.13158				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.87224				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.69177				0.00	388,000,000	194,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>388,000,000</b>	<b>194,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>388,000,000</b>	<b>194,000,00</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.96032				0.00	120,000,000	60,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.11963				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.15000	102.68158	8.15000	102.65892				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.12901				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.92705				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	101.11662				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.11662				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.19640				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.19634				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.43227				0.00	0	
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.23359				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	100.71272				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	100.91603				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	104.61412				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	100.62045				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	100.79634				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	100.94569				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.08289				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			5.60000	107.70918	5.60000	107.69275				0.00	0	30,000.00

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 NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NAM03 On 01/08/2023 Spot Bond			6.22000	110.52797	6.22000	110.50926				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.08000	108.58642	9.08000	108.55978				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.20868				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.22040				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	100.08563				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.34680				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.13848				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			5.78500	111.56757	5.78500	111.55028				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			4.67000	103.99303	4.67000	103.97981				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			5.08500	104.79671	5.08500	104.78217				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			6.45000	112.03376	6.45000	112.01412				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			7.76000	109.27515	7.76000	109.25242			1,552,000,000,000.00	200,000,000	1,480,000,000
<b>Total NBK17A SPOT</b>									<b>1,552,000,000,000.00</b>	<b>200,000,000</b>	<b>1,480,000,000</b>
<b>Total For NBK17A</b>									<b>1,552,000,000,000.00</b>	<b>200,000,000</b>	<b>1,480,000,000</b>
NBK19/On 01/06/2022 Spot Bond			5.61500	108.26906	5.61500	108.25259			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20/On 01/06/2026 Spot Bond			6.99000	118.63587	6.99000	118.61348			3,634,800,000,000.00	520,000,000	260,000,000
<b>Total NBK20A SPOT</b>									<b>3,634,800,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For NBK20A</b>									<b>3,634,800,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
NBK20/On 25/06/2021 Spot Bond					0.00000	100.63289			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			8.00000	115.75971	8.00000	115.73464			0.00	0	30,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NBK22/On 19/11/2022 Spot Bond			4.71000	112.53687	4.71000	112.52240			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			6.68500	120.40620	6.68500	120.38433			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			7.72500	121.32685	7.72500	121.30146			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24/On 11/02/2022 Spot Bond					0.00000	99.93302			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			5.19500	5.19500	5.19500	111.48066			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	104.25452			0.00	0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	
NBK26/On 10/05/2023 Spot Bond			100.00000	28.13375	100.00000	28.07080			0.00	0	150,000,000
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	103.07668			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27J On 10/05/2026 Spot Bond			7.91000	113.09641	7.91000	113.07217			0.00	0	
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	
NBK28K On 02/08/2023 Spot Bond			5.11500	112.82187	5.11500	112.80613			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>	
NBK29L On 31/07/2026 Spot Bond			7.07000	117.55432	7.07000	117.53177			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>	
NBK30M On 20/02/2024 Spot Bond			5.57000	112.28147	5.57000	112.26443		25,595,451,152,000.00		4,595,233,600	1,148,808,40
<b>Total NBK30A SPOT</b>								<b>25,595,451,152,000.00</b>		<b>4,595,233,600</b>	<b>1,148,808,40</b>
<b>Total For NBK30A</b>								<b>25,595,451,152,000.00</b>		<b>4,595,233,600</b>	<b>1,148,808,40</b>
NBK31N On 09/11/2023 Spot Bond			5.24500	109.60956	5.24500	109.59388			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>	
NBK31O On 17/02/2023 Spot Bond					0.00000	102.70536			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>	
NBK34I On 10/05/2021 Spot Bond					0.00000	99.94927			0.00	0	
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.76554			0.00	0	750,000,00
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	101.41177			0.00	0	
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.27078			0.00	0	
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.87500	9.87500	9.87500	72.06000			0.00	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 NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.18924				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.79369				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	102.95221				0.00	460,000,000	230,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	102.01259				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	102.16576				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	103.61894				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	100.01434				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.67382				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.96689				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	101.32678				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.52182				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.55803				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	101.06997				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.15264				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.01036				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.09959				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.38968				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.12176				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.39812				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.98698				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.28139				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.30405				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70072				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			9.04500	105.37082	9.04500	105.34550			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	100.69473			0.00	0	
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.08000	104.83891	9.08000	104.81361			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	100.70072			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	100.71017			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	100.72214			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	102.36374			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	103.92132			0.00	0	
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.85136			0.00	0	100,000,00
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.22571			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL02 On 15/03/2022 Spot Bond					0.00000	103.09243				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55565				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.20699				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.37155				0.00	0	200,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.22691				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.18692				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.07492				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.40438				0.00	0	1,000,000,00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.21607				0.00	3,060,000,000	1,530,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>3,060,000,000</b>	<b>1,530,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.95313				0.00	0	500,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	103.64386				0.00	0	2,000,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	102.26076				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.20320				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.39435				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.52280				0.00	3,000,000,000	5,500,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>5,500,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>5,500,000,000</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	99.81541	13.50000	99.77857				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 16/04/2022 Spot Bond					0.00000	101.05261				0.00	30,000,000,000	15,000,000,000
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	100.20658				0.00	60,000,000,000	30,000,000,000
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	102.14836				0.00	20,000,000,000	10,000,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.85813				0.00	540,000,000	270,000,000
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	101.50058				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.00254				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	99.89639				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	102.35083				0.00	20,000,000,000	10,080,000,000

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 NHM018 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,080,000,000</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,080,000,000</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.44541				0.00	0	150,000,000
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	101.42434				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			5.02000	5.02000	5.02000	210.58152				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			3.75000	3.75000	3.75000	194.59398				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	148.11584				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			3.47000	3.47000	3.47000	108.33430		763,400,000,000.00			220,000,000	110,000,000
<b>Total NI29 SPOT</b>								<b>763,400,000,000.00</b>			<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For NI29</b>								<b>763,400,000,000.00</b>			<b>220,000,000</b>	<b>110,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	106.26960				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			2.94000	2.94000	2.94000	147.56515				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	197.15043	3.45000	197.08875				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			3.33000	3.33000	3.33000	145.54046				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.39500	3.39500	3.39500	198.93434				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			3.54000	197.21043	3.54000	197.14835				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.07500	104.74161	5.07500	104.70418				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	102.13086				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	100.89356				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	97.90495				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	132.40401				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	100.28101				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	101.76562				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	101.21960				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	101.10338				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	100.51087				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.40380				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	122.06305				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.83664				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	101.13651				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	100.18262				0.00	400,000,000	100,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	139.22403				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	99.87920				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	139.02143				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	138.37931				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	100.84330				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	126.28894				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	98.35395				0.00	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 NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	97.70801				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	96.85556				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	98.26229				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	100.88828				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	101.96365				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.10875				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	111.58000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.92000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	113.46000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	112.13000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 21/09/2023 Spot Bond					0.00000	110.70218				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	109.32314				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 18/11/2021 Spot Bond					0.00000	101.02833				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	100.71554				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.28588				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	99.94770				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.53571				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	101.03009				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	100.72027				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					0.00000	100.34095				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>	
NNF02 On 19/04/2022 Spot Bond					0.00000	99.10097				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.32314				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.20943				0.00	0	
<b>Total NNF030 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF030</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	1,800,000,000	1,800,000,000
<b>Total NNF031 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
<b>Total For NNF031</b>									<b>10,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
NNF03 On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NNF032 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF032</b>									<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	128.97103			0.00	0	
<b>Total NNF04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>									<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.65466			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	100.77519			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	85.57163			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	101.10468			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	101.10675			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	101.03680			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	100.83495			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	111.89700			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	101.18656			0.00	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 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	101.13660				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	100.92455				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.06330				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	100.95442				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			6.29000	108.53360	6.29000	108.51534				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			2.62000	199.34743	2.62000	199.28952				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			9.35000	120.78174	9.35000	120.75143				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.60829	100.00000	17.56911				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.02172				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	99.87108				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	101.03096				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.53811			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	100.76688			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	100.77730			0.00	0	
<b>Total NTC28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>									<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.78599			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	100.86835			0.00	0	
<b>Total NTC31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>									<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.23099			0.00	0	20,000,000.00
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For NTC32</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.72138			0.00	140,000,000	70,000.00
<b>Total NTCG01 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000.00</b>
<b>Total For NTCG01</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000.00</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.80292			0.00	0	
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			5.46000	105.42143	5.46000	105.40600			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			7.26000	113.70559	7.26000	113.68357		1,306,800,000.00	0.00	180,000,000	1,620,000.00
<b>Total OML07 SPOT</b>								<b>1,306,800,000.00</b>		<b>180,000,000</b>	<b>1,620,000.00</b>
<b>Total For OML07</b>								<b>1,306,800,000.00</b>		<b>180,000,000</b>	<b>1,620,000.00</b>
OML09 On 14/09/2022 Spot Bond			5.65000	108.33225	5.65000	108.31585		0.00	0.00	0	
<b>Total OML09 SPOT</b>								<b>0.00</b>		<b>0</b>	

Contract Details	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 OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			7.58500	115.38394	7.58500	115.36059				0.00	0	850,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.80750				0.00	0	50,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.19877				0.00	600,000,000	300,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.88025				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	100.85127				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>	
PEP03 On 05/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			980,000,000,000,000.00	329,800,000,000	143,500,000,00	
<b>Total PEP03 SPOT</b>									<b>980,000,000,000,000.00</b>	<b>329,800,000,000</b>	<b>143,500,000,00</b>	
<b>Total For PEP03</b>									<b>980,000,000,000,000.00</b>	<b>329,800,000,000</b>	<b>143,500,000,00</b>	
PEP04 On 05/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	151,600,000,000	76,500,000,00	
<b>Total PEP04 SPOT</b>									<b>160,000,000,000,000.00</b>	<b>151,600,000,000</b>	<b>76,500,000,00</b>	
<b>Total For PEP04</b>									<b>160,000,000,000,000.00</b>	<b>151,600,000,000</b>	<b>76,500,000,00</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.04670				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	100.41303				0.00	400,000,000	200,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	99.98655				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	101.00901				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	101.09565				0.00	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
<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	101.23527				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	101.25521				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	101.27515				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			7.31000	118.43076	7.30000	118.45692			684,567,548,983,000.00	2,966,425,109,300	2,697,405,907,50	
<b>Total R186 SPOT</b>									<b>14,567,548,983,000.00</b>	<b>966,425,109,300</b>	<b>697,405,907,50</b>	
<b>Total For R186</b>									<b>14,567,548,983,000.00</b>	<b>966,425,109,300</b>	<b>697,405,907,50</b>	
R197 On 07/12/2023 Spot Bond			1.42000	322.31525	1.42000	322.23214			194,613,546,202,000.00	137,051,793,100	82,271,359,60	
<b>Total R197 SPOT</b>									<b>14,613,546,202,000.00</b>	<b>137,051,793,100</b>	<b>82,271,359,60</b>	
<b>Total For R197</b>									<b>14,613,546,202,000.00</b>	<b>137,051,793,100</b>	<b>82,271,359,60</b>	
R202 On 07/12/2033 Spot Bond			4.06000	231.38801	4.02000	232.22796			960,838,088,462,000.00	236,659,627,700	120,478,511,30	
<b>Total R202 SPOT</b>									<b>10,838,088,462,000.00</b>	<b>236,659,627,700</b>	<b>120,478,511,30</b>	
<b>Total For R202</b>									<b>10,838,088,462,000.00</b>	<b>236,659,627,700</b>	<b>120,478,511,30</b>	
R2023 On 28/02/2023 Spot Bond			4.64500	106.76762	4.62000	106.79896			170,450,912,427,000.00	1,113,121,832,600	934,923,389,30	
<b>Total R2023 SPOT</b>									<b>10,450,912,427,000.00</b>	<b>113,121,832,600</b>	<b>934,923,389,30</b>	
<b>Total For R2023</b>									<b>10,450,912,427,000.00</b>	<b>113,121,832,600</b>	<b>934,923,389,30</b>	
R2030 On 31/01/2030 Spot Bond			9.17000	95.17055	9.17000	95.14697			803,361,954,659,000.00	2,595,786,472,700	2,481,537,939,80	
<b>Total R2030 SPOT</b>									<b>13,361,954,659,000.00</b>	<b>595,786,472,700</b>	<b>481,537,939,80</b>	
<b>Total For R2030</b>									<b>13,361,954,659,000.00</b>	<b>595,786,472,700</b>	<b>481,537,939,80</b>	
R2032 On 31/03/2032 Spot Bond			9.99500	89.38970	9.99500	89.36589			436,187,190,302,000.00	2,444,841,139,600	1,050,890,734,40	
<b>Total R2032 SPOT</b>									<b>16,187,190,302,000.00</b>	<b>444,841,139,600</b>	<b>105,890,734,40</b>	
<b>Total For R2032</b>									<b>16,187,190,302,000.00</b>	<b>444,841,139,600</b>	<b>105,890,734,40</b>	
R2035 On 28/02/2035 Spot Bond			10.71000	88.53343	10.71000	88.50834			628,469,295,837,000.00	2,859,801,054,700	1,598,553,642,80	
<b>Total R2035 SPOT</b>									<b>18,469,295,837,000.00</b>	<b>859,801,054,700</b>	<b>598,553,642,80</b>	
<b>Total For R2035</b>									<b>18,469,295,837,000.00</b>	<b>859,801,054,700</b>	<b>598,553,642,80</b>	
R2037 On 31/01/2037 Spot Bond			10.93000	84.16012	10.93000	84.13538			684,541,429,818,000.00	1,069,033,982,600	1,629,403,592,20	
<b>Total R2037 SPOT</b>									<b>14,541,429,818,000.00</b>	<b>1,069,033,982,600</b>	<b>1,629,403,592,20</b>	
<b>Total For R2037</b>									<b>14,541,429,818,000.00</b>	<b>1,069,033,982,600</b>	<b>1,629,403,592,20</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040 On 31/01/2040 Spot Bond			11.05500	86.24370	11.05500	86.21808				947,500,421,347,500.00	899,819,124,500	297,250,483,70
<b>Total R2040 SPOT</b>										<b>17,500,421,347,500.00</b>	<b>899,819,124,500</b>	<b>297,250,483,70</b>
<b>Total For R2040</b>										<b>17,500,421,347,500.00</b>	<b>899,819,124,500</b>	<b>297,250,483,70</b>
R2044 On 31/01/2044 Spot Bond			11.11000	82.86698	11.11000	82.84224				793,489,527,534,000.00	2,051,619,219,400	219,190,237,20
<b>Total R2044 SPOT</b>										<b>13,489,527,534,000.00</b>	<b>051,619,219,400</b>	<b>219,190,237,20</b>
<b>Total For R2044</b>										<b>13,489,527,534,000.00</b>	<b>051,619,219,400</b>	<b>219,190,237,20</b>
R2048 On 28/02/2048 Spot Bond			11.02000	82.15104	11.02000	82.12709				140,764,801,600,000.00	3,820,396,080,000	3,425,257,897,50
<b>Total R2048 SPOT</b>										<b>10,764,801,600,000.00</b>	<b>820,396,080,000</b>	<b>425,257,897,50</b>
<b>Total For R2048</b>										<b>10,764,801,600,000.00</b>	<b>820,396,080,000</b>	<b>425,257,897,50</b>
R209 On 31/03/2036 Spot Bond			10.55000	68.67057	10.64500	68.11759				803,440,669,320,000.00	929,236,082,400	966,221,201,70
<b>Total R209 SPOT</b>										<b>13,440,669,320,000.00</b>	<b>929,236,082,400</b>	<b>966,221,201,70</b>
<b>Total For R209</b>										<b>13,440,669,320,000.00</b>	<b>929,236,082,400</b>	<b>966,221,201,70</b>
R210 On 31/03/2028 Spot Bond			3.04000	203.44634	3.04000	203.38503				356,200,752,000,000.00	117,171,300,000	72,863,121,80
<b>Total R210 SPOT</b>										<b>16,200,752,000,000.00</b>	<b>117,171,300,000</b>	<b>72,863,121,80</b>
<b>Total For R210</b>										<b>16,200,752,000,000.00</b>	<b>117,171,300,000</b>	<b>72,863,121,80</b>
R212 On 31/01/2022 Spot Bond			0.60000	172.11104	0.60000	172.07049				325,716,000,000,000.00	542,860,000,000	227,385,600,00
<b>Total R212 SPOT</b>										<b>15,716,000,000,000.00</b>	<b>542,860,000,000</b>	<b>227,385,600,00</b>
<b>Total For R212</b>										<b>15,716,000,000,000.00</b>	<b>542,860,000,000</b>	<b>227,385,600,00</b>
R213 On 28/02/2031 Spot Bond			9.56500	85.17624	9.61000	84.90311				654,639,069,608,500.00	1,113,919,400,900	886,587,411,80
<b>Total R213 SPOT</b>										<b>14,639,069,608,500.00</b>	<b>113,919,400,900</b>	<b>886,587,411,80</b>
<b>Total For R213</b>										<b>14,639,069,608,500.00</b>	<b>113,919,400,900</b>	<b>886,587,411,80</b>
R214 On 28/02/2041 Spot Bond			10.99500	65.20138	10.99500	65.18241				292,066,820,782,000.00	481,315,763,600	1,029,872,658,60
<b>Total R214 SPOT</b>										<b>12,066,820,782,000.00</b>	<b>481,315,763,600</b>	<b>1,029,872,658,60</b>
<b>Total For R214</b>										<b>12,066,820,782,000.00</b>	<b>481,315,763,600</b>	<b>1,029,872,658,60</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.84947				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	100.98635				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	100.49029				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	99.85649				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.41573				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.12249				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.26402				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	97.74877				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.54912				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.89991				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	100.64670				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	100.67658				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	100.56832				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	98.73422				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	98.43674				0.00	120,000,000	60,000,000
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.12472				0.00	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 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	100.86096				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 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.78952				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	99.95619				0.00	800,000,000	400,000,000
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
RED16 On 07/12/2021 Spot Bond					0.00000	101.48251				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	100.17690				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.47325				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	102.35078				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	103.37986				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.47787				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	100.53955				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES35 On 25/08/2021 Spot Bond					0.00000	101.13695				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.34565				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	101.01042				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.22674				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.22694				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.27000	111.50077	6.27000	111.48185				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			11.48000	97.99488	11.48000	97.96483				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			4.78000	112.01708	4.78000	112.00246			2,839,320,000,000.00	594,000,000	427,000,000	
<b>Total SBK23 SPOT</b>									<b>2,839,320,000,000.00</b>	<b>594,000,000</b>	<b>427,000,000</b>	
<b>Total For SBK23</b>									<b>2,839,320,000,000.00</b>	<b>594,000,000</b>	<b>427,000,000</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.08259				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	100.85395				0.00	0	
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS18</b>									<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.41000	104.49661	4.41000	104.48405			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			7.04500	112.30957	7.04500	112.28808			0.00	0	100,000,00
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.87938			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			5.62000	113.60736	5.62000	113.58997			0.00	0	225,000,00
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>225,000,00</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>225,000,00</b>
SBS3 On 25/05/2026 Spot Bond			7.14000	108.11449	7.14000	108.09354			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			7.56500	114.59796	7.56500	114.57458			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			6.10500	113.32421	6.10500	113.30569			0.00	0	75,000,00
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
SBS38 On 29/01/2025 Spot Bond			6.34000	111.45060	6.34000	111.43139		8,876,000,000,000.00	1,400,000,000	700,000,00	
<b>Total SBS38 SPOT</b>								<b>8,876,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>	
<b>Total For SBS38</b>								<b>8,876,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>	
SBS39 On 29/01/2030 Spot Bond			8.65500	108.97468	8.65500	108.94918			0.00	0	
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			4.53000	101.87641	4.53000	101.86380			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			5.06500	106.94036	5.06500	106.92559			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			6.74000	114.81912	6.74000	114.79809			0.00	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 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			7.71500	115.51986	7.71500	115.49570				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.07000	111.73181	5.07000	111.71637				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.21480				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	100.61414				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			4.34500	106.15135	4.34500	106.13875				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			5.73500	5.73500	5.73500	112.65019				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	103.72638				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.08240				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.61409				0.00	400,000,000	300,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.67000	108.11489	4.67000	108.10118				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	102.52168				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	103.86695				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.83460				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.69003				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.69643				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.73500				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.50902				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.94177				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.57546				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.25552				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.96854				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.84000	319.10425	1.84000	319.01832			323,840,000,000.00	176,000,000	88,000,000	
<b>Total SBSI11 SPOT</b>									<b>323,840,000,000.00</b>	<b>176,000,000</b>	<b>88,000,000</b>	
<b>Total For SBSI11</b>									<b>323,840,000,000.00</b>	<b>176,000,000</b>	<b>88,000,000</b>	
SBSI14 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	211.60403			0.00	0		
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	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 SBSI14</b>									<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.60755			0.00	0	
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.97507			0.00	20,000,000	10,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.93128			0.00	0	
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.17541			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>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBT105 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>									<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.37640			0.00	0	200,000,000
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.18485			0.00	20,000,000	10,000,000
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBT202</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBT203 On 03/12/2023 Spot Bond			6.72000	112.97168	6.72000	112.95117		188,235,264,000,000.00	28,011,200,000	7,405,600,000	
<b>Total SBT203 SPOT</b>								<b>18,235,264,000,000.00</b>	<b>28,011,200,000</b>	<b>7,405,600,000</b>	
<b>Total For SBT203</b>								<b>18,235,264,000,000.00</b>	<b>28,011,200,000</b>	<b>7,405,600,000</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.34037			0.00	0	
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.60444			0.00	0	
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>									<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.67183			0.00	180,000,000	90,000,000
<b>Total SBT207 SPOT</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For SBT207</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.32902			0.00	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 SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.60726				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.38120				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.01983				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	99.83906				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	99.84590				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	100.03749				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	99.83997				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	99.83164				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	99.82958				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	99.84446				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.82959				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	99.80439				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.81181				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.24260				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.82366				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.42000	110.36886	6.42000	110.34982				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.32954				0.00	0	100,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.02488				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.49764				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.16467				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.59366				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.02218				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SPDA13</b>										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.09448				0.00	0	
<b>Total SPDA8 SPOT</b>										0.00	0	
<b>Total For SPDA8</b>										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.64687				0.00	0	
<b>Total SPG004 SPOT</b>										0.00	0	
<b>Total For SPG004</b>										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.78318				0.00	0	
<b>Total SPG005 SPOT</b>										0.00	0	
<b>Total For SPG005</b>										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.77653				0.00	0	
<b>Total SPG006 SPOT</b>										0.00	0	
<b>Total For SPG006</b>										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.01018				0.00	800,000,000	400,000,000
<b>Total SPG007 SPOT</b>										0.00	800,000,000	400,000,000
<b>Total For SPG007</b>										0.00	800,000,000	400,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.53393				0.00	0	1,000,000,000
<b>Total SPG008 SPOT</b>										0.00	0	1,000,000,000
<b>Total For SPG008</b>										0.00	0	1,000,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.40137				0.00	0	
<b>Total SPG009 SPOT</b>										0.00	0	
<b>Total For SPG009</b>										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.04435				0.00	0	
<b>Total SPG010 SPOT</b>										0.00	0	
<b>Total For SPG010</b>										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.87001				0.00	0	
<b>Total SPGC02 SPOT</b>										0.00	0	
<b>Total For SPGC02</b>										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.36131				0.00	0	200,000,000
<b>Total SSA07 SPOT</b>										0.00	0	200,000,000
<b>Total For SSA07</b>										0.00	0	200,000,000
SSN01 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	144.69362				0.00	0	
<b>Total SSN011 SPOT</b>										0.00	0	
<b>Total For SSN011</b>										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.27500	118.60413	7.27500	118.58084				0.00	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 SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.10000	87.83316	9.10000	87.81192				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	97.92785				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	101.12398				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.35189				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			6.02000	109.06509	6.02000	109.04742				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			4.91000	106.99678	4.91000	106.95902				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	98.54943				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.09906				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	100.94891				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			2.45000	2.45000	2.45000	314.42220				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.15391				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01426				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.39579				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			4.26000	4.26000	4.26000	188.54578				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			2.88000	2.88000	2.88000	147.87954				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			5.11000	5.11000	5.11000	104.23328				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			4.01000	4.01000	4.01000	104.21139				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			4.22000	4.22000	4.22000	189.01234				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	101.01621				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	100.99639				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	100.94765				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	100.81009				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.79027				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: 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>	
SSN07: 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>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.75230				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>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.36004				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>	
SSN07: On 31/07/2021 Spot Bond					0.00000	93.78100				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>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.04138				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.91058				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.01404				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	213.14913				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.47498				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.36084				0.00	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 SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.08161				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>	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.85951				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.12407				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.92855				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 31/01/2030 Spot Bond			9.83500	91.50573	9.83500	91.48147				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.85753				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.83454				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.79638				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	
SSN103 On 31/03/2028 Spot Bond			4.26500	91.28676	4.26500	188.48756				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			5.07500	87.29768	5.07500	209.46373				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.02449				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN107 On 10/02/2023 Spot Bond					0.00000	99.94809				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN108 On 11/05/2021 Spot Bond					0.00000	99.93532				0.00	0	
<b>Total SSN108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN108</b>										<b>0.00</b>	<b>0</b>	
SSN109 On 11/05/2021 Spot Bond					0.00000	99.93532				0.00	0	
<b>Total SSN109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN109</b>										<b>0.00</b>	<b>0</b>	
SSN110 On 17/05/2021 Spot Bond					0.00000	100.98063				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>	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.41325				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>	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.29305				0.00	0	
<b>Total SSN112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN112</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			7.87000	105.02984	7.87000	105.00769				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	101.08598				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			3.74000	107.07679	3.74000	107.06583				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	100.87566				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	100.92636				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	100.88645				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.58535				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	100.61224				0.00	0	
<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 On 21/02/2026 Spot Bond			7.21000	101.04427	7.21000	101.02042				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 On 28/10/2021 Spot Bond					0.00000	100.13548				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.28233				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.77713				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.08015				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.40543				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.29122				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.95276				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 On 03/09/2023 Spot Bond					0.00000	101.50859				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.50104				0.00	0	1,930,000,00



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 TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,930,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>1,930,000,00</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.48698				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.12901				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	101.13107				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	100.45700				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.43854				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.81848				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.08069				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	100.27796				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.11390				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			3.74000	108.01474	3.74000	108.00369				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond					0.00000	101.45289				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			3.74000	107.27467	3.74000	107.26369				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.23556				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	101.28294				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	101.15180				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	101.60276				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	101.61676				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	101.27145				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	101.93293				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	102.57609				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	102.36434				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	101.05579				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.49409				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	100.95555				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.01819				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.97429				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10998				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.38841				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44450				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.20374				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.61621				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.15586				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.86034				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.04303				0.00	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 TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.58057				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.98825				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	100.90727				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.73759	8.49000	101.71423				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	101.03414				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	101.03615				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	100.98625				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	101.03016				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	101.18346	5.76000	101.16758				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	101.07406				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	101.14588				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	101.14987				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	101.13591				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.23165				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	101.20572				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	101.56461				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	101.73398				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	101.63436				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	100.66513				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	100.70744				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	100.92362				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	100.52300				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	100.71010				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			5.76000	105.67196	5.76000	105.65566				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.82000	109.70792	6.82000	109.68792				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.88175				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.51822				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			7.75000	105.46168	7.75000	105.43978				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	100.81745				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	100.69519				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.05502				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	99.94538				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.60000	109.55489	6.60000	109.53556			12,672,000,000,000.00	1,920,000,000	1,224,600,000	
<b>Total TN23 SPOT</b>									<b>12,672,000,000,000.00</b>	<b>1,920,000,000</b>	<b>1,224,600,000</b>	
<b>Total For TN23</b>									<b>12,672,000,000,000.00</b>	<b>1,920,000,000</b>	<b>1,224,600,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.59624	100.00000	22.54650				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			8.30000	106.25304	8.30000	106.22917			27,390,000,000,000.00	3,300,000,000	9,179,434,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TN25 SPOT</b>									<b>27,390,000,000,000.00</b>	<b>3,300,000,000</b>	<b>9,179,434,80</b>
<b>Total For TN25</b>									<b>27,390,000,000,000.00</b>	<b>3,300,000,000</b>	<b>9,179,434,80</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.08578	100.00000	14.05426			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.07000	99.00875	9.07000	98.98448			29,931,000,000,000.00	3,300,000,000	10,872,040,70
<b>Total TN27 SPOT</b>									<b>29,931,000,000,000.00</b>	<b>3,300,000,000</b>	<b>10,872,040,70</b>
<b>Total For TN27</b>									<b>29,931,000,000,000.00</b>	<b>3,300,000,000</b>	<b>10,872,040,70</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.22234	100.00000	9.20170			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.78000	99.15382	10.78000	99.12538			25,872,000,000,000.00	2,400,000,000	5,300,000,00
<b>Total TN30 SPOT</b>									<b>25,872,000,000,000.00</b>	<b>2,400,000,000</b>	<b>5,300,000,00</b>
<b>Total For TN30</b>									<b>25,872,000,000,000.00</b>	<b>2,400,000,000</b>	<b>5,300,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.11814	8.00000	117.09304			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			12.33500	89.20869	12.33500	89.17952			10,712,947,500,000.00	868,500,000	2,020,000,00
<b>Total TN40 SPOT</b>									<b>10,712,947,500,000.00</b>	<b>868,500,000</b>	<b>2,020,000,00</b>
<b>Total For TN40</b>									<b>10,712,947,500,000.00</b>	<b>868,500,000</b>	<b>2,020,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.80428	10.75000	100.77545			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	100.09242			0.00	0	
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			5.73000	109.07512	5.73000	109.05810			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	101.16126			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	101.50406			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.48664				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.33258				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.34984				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			6.02000	109.10168	6.02000	109.08400				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.33258				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.34984				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	100.55493	8.62000	100.53176				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	97.56525				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.26217				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 21/07/2021 Spot Bond					0.00000	99.01931				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	98.44446				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.52004				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 17/05/2021 Spot Bond					0.00000	99.88203				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	99.78730				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	97.65278				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	96.33533				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	95.80872				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	95.66944				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.09656				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.12510				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	100.92262				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.18237				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 11/05/2021 Spot Bond					0.00000	100.95707				0.00	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 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	100.87484				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	100.76788				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	100.62014				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	100.54598				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>	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.25628				0.00	0	
<b>Total TWC369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC369</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.17863				0.00	0	
<b>Total TWC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC370</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.11274				0.00	0	
<b>Total TWC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC371</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 29/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.06764				0.00	0	
<b>Total TWC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC372</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.45000	108.87802	9.45000	108.85071				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	100.63684				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.71520				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.75136				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	100.90805				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	100.39444				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.20759				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>	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.09726				0.00	0	100,000,00
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.04854				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	99.89555				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	99.89115				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	100.71084				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	100.75418				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			4.44500	104.23344	4.44500	104.22078				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	98.81477	100.00000	98.55943				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total For WSP5/R203</b>									0.00	0	
<b>Total for SPOT</b>									2.96e+017	722,079,313,412	048,488,171,31
<b>Total for SPOT :</b>									2.96e+017	722,079,313,412	048,488,171,31
<b>Total Futures</b>									2.96e+017	722,079,360,147	048,489,749,00
<b>Total Options</b>									1 625 186.10	1,101	175,07
<b>Grand Total:</b>									2.96e+017	722,079,361,248	048,489,924,07