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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/05/2021

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			11.44500	75.39459	11.44500	75.39459			0.00	0	
ES33	On	05/08/2021	Bond Future			11.51521	77.15355	11.56583	76.88963			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.75675	74.26315	11.80868	74.00038			0.00	0	
ES33	On	03/02/2022	Bond Future			12.01252	75.15352	12.07366	74.85373			0.00	0	
ES33	On	05/05/2022	Bond Future			12.27312	72.29215	12.34504	71.95035			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			11.89000	74.38466	11.89000	74.38466			0.00	0	
ES42	On	05/08/2021	Bond Future			11.95989	76.16030	12.00959	75.86713			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.18710	72.77612	12.23832	72.48344			0.00	0	
ES42	On	03/02/2022	Bond Future			12.41954	73.64918	12.47909	73.31958			0.00	0	
ES42	On	05/05/2022	Bond Future			12.66480	70.28881	12.73429	69.91695			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			152.19482	152.19482	152.19482	152.19482			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/08/2021	Bond Future			152.13270	152.13270	152.06990	152.06990			12,170,616.00	80	5,36
I2025	On	04/11/2021	Bond Future			153.87840	153.87840	153.82271	153.82271			0.00	0	
I2025	On	03/02/2022	Bond Future			154.16339	154.16339	154.03738	154.03738			0.00	0	
I2025	On	05/05/2022	Bond Future			156.04185	156.04185	155.83402	155.83402			0.00	0	
<b>Total I2025 Future</b>												<b>12,170,616.00</b>	<b>80</b>	<b>5,36</b>
<b>Total For I2025</b>												<b>12,170,616.00</b>	<b>80</b>	<b>5,36</b>
I2029	On	06/05/2021	Bond Future			110.55321	110.55321	110.55321	110.55321			0.00	0	
I2029	On	05/08/2021	Bond Future			112.02916	112.02916	111.92024	111.92024			8,962,332.80	80	3,00
I2029	On	04/11/2021	Bond Future			112.16364	112.16364	112.05903	112.05903			0.00	0	
I2029	On	03/02/2022	Bond Future			113.50736	113.50736	113.35059	113.35059			0.00	0	
I2029	On	05/05/2022	Bond Future			113.71488	113.71488	113.49749	113.49749			0.00	0	
<b>Total I2029 Future</b>												<b>8,962,332.80</b>	<b>80</b>	<b>3,00</b>
<b>Total For I2029</b>												<b>8,962,332.80</b>	<b>80</b>	<b>3,00</b>
I2033	On	06/05/2021	Bond Future			103.78056	103.78056	103.78056	103.78056			0.00	0	
I2033	On	05/08/2021	Bond Future			104.66320	104.66320	104.59651	104.59651			0.00	0	9,60
I2033	On	04/11/2021	Bond Future			104.63874	104.63874	104.57662	104.57662			0.00	0	
I2033	On	03/02/2022	Bond Future			105.89214	105.89214	105.78192	105.78192			0.00	0	
I2033	On	05/05/2022	Bond Future			105.92651	105.92651	105.76029	105.76029			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,60</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,60</b>
I2038	On	06/05/2021	Bond Future			116.93132	116.93132	116.93132	116.93132			0.00	0	
I2038	On	05/08/2021	Bond Future			116.25667	116.25667	116.18097	116.18097			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			117.59091	117.59091	117.52030	117.52030			0.00	0	
I2038	On	03/02/2022	Bond Future			117.24657	117.24657	117.12188	117.12188			0.00	0	
I2038	On	05/05/2022	Bond Future			118.67543	118.67543	118.48804	118.48804			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,70</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,70</b>
I2046	On	06/05/2021	Bond Future			105.17018	105.17018	105.17018	105.17018			0.00	0	
I2046	On	05/08/2021	Bond Future			106.39176	106.39176	106.32344	106.32344			0.00	0	16,70
I2046	On	04/11/2021	Bond Future			105.80410	105.80410	105.74030	105.74030			0.00	0	
I2046	On	03/02/2022	Bond Future			107.07173	107.07173	106.95913	106.95913			0.00	0	
I2046	On	05/05/2022	Bond Future			106.52949	106.52949	106.36016	106.36016			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,70</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,70</b>
I2050	On	06/05/2021	Bond Future			108.74623	108.74623	108.74623	108.74623			0.00	0	
I2050	On	05/08/2021	Bond Future			107.77512	107.77512	107.90873	107.90873			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			109.01191	109.01191	109.15248	109.15248			0.00	0	
I2050	On	03/02/2022	Bond Future			108.36899	108.36899	108.46214	108.46214			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	05/05/2022	Bond Future			109.68956	109.68956	109.72724	109.72724			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,20</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,20</b>
R186	On	06/05/2021	Bond Future			7.29000	118.62308	7.29000	118.62308		7.62	0.00	0	
R186	On	05/08/2021	Bond Future			7.46744	114.64136	7.42173	114.85669		7.16	0.00	0	93,18
R186	On	04/11/2021	Bond Future			7.64483	115.92966	7.59485	116.15356		6.47	0.00	0	
R186	On	03/02/2022	Bond Future			7.83413	112.00879	7.79301	112.18344		6.41	0.00	0	
R186	On	05/05/2022	Bond Future			8.04066	113.34881	8.01138	113.46638		5.91	0.00	0	
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>93,18</b>
R186	On	05/08/2021	Bond Future	8.62	Call			5,672.70000	5.67270	5,474,120	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			193.60000	0.19360	210,350	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,712.58000	5.71258	5,513,660	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			189.18000	0.18918	205,590	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,632.86000	5.63286	5,434,620	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			198.10000	0.19810	215,190	7.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,389.76000	3.38976	3,236,160	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,196.11000	1.19611	1,266,410	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			5,654.49000	5.65449	5,466,020	7.00	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			535.25000	0.53525	570,680	7.00	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.10	Call			3,419.82000	3.41982	3,265,570	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,182.43000	1.18243	1,252,080	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,449.99000	3.44999	3,295,100	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,168.87000	1.16887	1,237,880	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,502.74000	2.50274	2,371,540	6.48	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,720.56000	1.72056	1,813,260	6.48	0.00	0	15,11
R186	On	03/02/2022	Bond Future	7.30	Put			3,609.98000	3.60998	3,716,420	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,456.31000	1.45631	1,389,090	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,664.45000	3.66445	3,771,880	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,472.57000	1.47257	1,404,850	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,637.15000	3.63715	3,744,080	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,488.95000	1.48895	1,420,740	6.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,314.18000	3.31418	3,242,180	5.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,082.92000	2.08292	2,128,490	5.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,266.75000	3.26675	3,195,290	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,114.75000	2.11475	2,160,860	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,290.65000	3.29065	3,218,920	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,099.01000	2.09901	2,144,850	5.93	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,38</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>123,55</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	06/05/2021			322.64775	322.64775	322.64775	322.64775			0.00	0	
R197	On	05/08/2021			317.87038	317.87038	317.91962	317.91962			0.00	0	1,7
R197	On	04/11/2021			321.51775	321.51775	321.58371	321.58371			0.00	0	
R197	On	03/02/2022			317.26437	317.26437	317.18712	317.18712			0.00	0	
R197	On	05/05/2022			321.13107	321.13107	320.88706	320.88706			0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,7</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,7</b>
R202	On	06/05/2021			231.69301	231.69301	231.69301	231.69301			0.00	0	
R202	On	05/08/2021			230.36951	230.36951	229.99039	229.99039			0.00	0	9,3
R202	On	04/11/2021			233.01284	233.01284	232.64089	232.64089			0.00	0	
R202	On	03/02/2022			231.49898	231.49898	231.01822	231.01822			0.00	0	
R202	On	05/05/2022			234.32005	234.32005	233.71287	233.71287			0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,3</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>9,3</b>
R2023	On	06/05/2021			4.66500	106.78546	4.66500	106.78546		1.18	0.00	0	
R2023	On	05/08/2021			4.71323	107.94995	4.70312	107.96539		1.19	0.00	0	15,6
R2023	On	04/11/2021			4.74303	105.25446	4.72635	105.27594		1.14	0.00	0	
R2023	On	03/02/2022			4.75381	106.49087	4.77905	106.46459		0.98	0.00	0	
R2023	On	05/05/2022			4.72364	103.85369	4.82509	103.77257		0.83	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>15,6</b>
R2023	On	05/08/2021	5.30	Call			952.03000	0.95203	937,550	1.47	0.00	0	
R2023	On	05/08/2021	5.30	Put			45.34000	0.04534	46,300	1.47	0.00	0	
R2023	On	05/08/2021	5.31	Call			965.95000	0.96595	951,440	1.47	0.00	0	
R2023	On	05/08/2021	5.31	Put			44.16000	0.04416	45,090	1.47	0.00	0	
R2023	On	05/08/2021	5.29	Call			938.12000	0.93812	923,680	1.46	0.00	0	
R2023	On	05/08/2021	5.29	Put			46.54000	0.04654	47,540	1.46	0.00	0	
R2023	On	04/11/2021	4.92	Call			488.32000	0.48832	474,290	1.19	0.00	0	
R2023	On	04/11/2021	4.92	Put			239.27000	0.23927	246,720	1.19	0.00	0	
R2023	On	04/11/2021	4.90	Call			471.09000	0.47109	457,300	1.19	0.00	0	
R2023	On	04/11/2021	4.90	Put			247.72000	0.24772	255,410	1.19	0.00	0	
R2023	On	04/11/2021	4.91	Call			479.67000	0.47967	465,760	1.19	0.00	0	
R2023	On	04/11/2021	4.91	Put			243.46000	0.24346	251,030	1.19	0.00	0	
R2023	On	03/02/2022	5.07	Put			249.01000	0.24901	238,650	1.05	0.00	0	
R2023	On	03/02/2022	5.08	Call			558.41000	0.55841	574,430	1.05	0.00	0	
R2023	On	03/02/2022	5.08	Put			245.81000	0.24581	235,550	1.05	0.00	0	
R2023	On	03/02/2022	5.06	Call			543.77000	0.54377	559,590	1.04	0.00	0	
R2023	On	03/02/2022	5.06	Put			251.90000	0.25190	241,440	1.04	0.00	0	
R2023	On	03/02/2022	5.07	Call			551.24000	0.55124	567,160	1.05	0.00	0	
R2023	On	05/05/2022	6.30	Call			1,220.43000	1.22043	1,292,870	0.94	0.00	0	

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R2023	On	05/05/2022	Bond Future	6.30	Put			52.70000	0.05270	44,020	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,227.39000	1.22739	1,299,950	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			51.82000	0.05182	43,260	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,213.48000	1.21348	1,285,800	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			53.60000	0.05360	44,800	0.94	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
R2030	On	06/05/2021	Bond Future			9.09000	95.71840	9.09000	95.71840		13.37	0.00	0	
R2030	On	05/08/2021	Bond Future			9.13454	93.64242	9.15466	93.53062		12.60	0.00	0	103,9
R2030	On	04/11/2021	Bond Future			9.32179	94.69524	9.34179	94.58764		11.52	0.00	0	
R2030	On	03/02/2022	Bond Future			9.52111	91.80349	9.55033	91.65163		11.52	0.00	0	
R2030	On	05/05/2022	Bond Future			9.73311	92.90212	9.77340	92.69997		10.61	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>103,9</b>
R2030	On	05/08/2021	Bond Future	10.42	Call			7,095.59000	7.09559	7,186,390	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Call			3,369.51000	3.36951	3,429,010	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,477.10000	1.47710	1,424,800	12.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			5,935.62000	5.93562	6,018,640	13.50	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			3,302.33000	3.30233	3,221,570	12.37	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,477.05000	1.47705	1,508,090	12.37	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,579.74000	6.57974	6,667,110	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			405.13000	0.40513	383,860	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			4,598.25000	4.59825	4,505,830	12.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			870.45000	0.87045	889,830	12.18	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	7.70	Put			8,720.96000	8.72096	8,612,960	12.07	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			175.04000	0.17504	178,840	12.07	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,896.55000	2.89655	2,820,610	12.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			613.65000	0.61365	584,870	13.50	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,292.31000	4.29231	4,361,870	13.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,060.73000	1.06073	1,018,490	13.01	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.45	Call			3,199.33000	3.19933	3,256,690	12.73	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			14,664.93000	14.66493	14,775,750	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			9.46000	0.00946	8,480	13.63	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			490.10000	0.49010	465,670	13.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,481.80000	3.48180	3,399,110	12.34	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,371.35000	1.37135	1,400,460	12.34	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.42	Put			398.06000	0.39806	377,060	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,139.02000	7.13902	7,230,090	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			391.08000	0.39108	370,350	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,052.21000	7.05221	7,142,740	13.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Call			1,751.22000	1.75122	1,787,080	12.43	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,577.83000	1.57783	1,523,390	12.73	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			897.41000	0.89741	915,460	10.99	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			4,808.29000	4.80829	4,731,070	11.12	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,667.62000	1.66762	1,698,000	11.12	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,767.55000	10.76755	10,862,920	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			933.25000	0.93325	906,030	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,429.23000	7.42923	7,509,830	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			922.48000	0.92248	895,480	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,352.92000	7.35292	7,433,070	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,637.76000	2.63776	2,680,790	11.36	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			6,896.92000	6.89692	6,807,370	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			1,812.77000	1.81277	1,768,970	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,752.31000	4.75231	4,816,110	11.80	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.20	Put			3,404.10000	3.40410	3,339,530	11.36	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			944.12000	0.94412	916,670	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			320.68000	0.32068	308,450	12.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,391.04000	7.39104	7,471,420	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,022.37000	10.02237	10,115,190	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			409.71000	0.40971	394,930	12.46	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.78	Call			4,218.94000	4.21894	4,299,630	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,036.43000	3.03643	2,965,260	11.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,060.17000	3.06017	3,125,860	11.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			4,107.85000	4.10785	4,021,680	11.28	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,543.18000	7.54318	7,425,240	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			3,287.21000	3.28721	3,356,090	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,862.32000	3.86232	3,779,340	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,312.97000	3.31297	3,382,190	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			3,835.76000	3.83576	3,753,120	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,261.57000	3.26157	3,330,090	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			1,383.66000	1.38366	1,343,520	12.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Call			3,711.49000	3.71149	3,785,980	11.43	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,695.10000	5.69510	5,591,410	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,964.88000	1.96488	2,013,050	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,823.62000	7.82362	7,935,340	12.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,889.03000	3.88903	3,805,690	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,256.95000	1.25695	1,290,870	10.94	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.60	Put			3,454.08000	3.45408	3,376,710	11.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			5,037.13000	5.03713	5,155,160	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,931.59000	2.93159	2,847,470	10.73	0.00	0	

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	05/05/2022	Bond Future	10.21	Call			5,066.73000	5.06673	5,185,150	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,912.59000	2.91259	2,828,860	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,007.60000	5.00760	5,125,240	10.72	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,950.69000	2.95069	2,866,180	10.72	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,34</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>125,27</b>
R2032	On	06/05/2021	Bond Future			9.89500	90.09086	9.89500	90.09086		16.10	0.00	0	
R2032	On	05/08/2021	Bond Future			9.94688	91.99344	9.96607	91.87866		14.67	0.00	0	135,8
R2032	On	04/11/2021	Bond Future			10.14653	88.88164	10.16569	88.77041		14.20	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.35438	89.92618	10.38159	89.77300		13.54	0.00	0	
R2032	On	05/05/2022	Bond Future			10.57070	86.85535	10.60762	86.65393		13.09	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>135,83</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			8,259.95000	8.25995	8,353,250	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			432.11000	0.43211	410,630	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,305.58000	8.30558	8,399,140	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			425.05000	0.42505	403,830	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,214.38000	8.21438	8,307,420	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			439.28000	0.43928	417,540	15.97	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			883.30000	0.88330	858,400	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,247.17000	9.24717	9,333,700	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			873.51000	0.87351	848,810	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,165.50000	9.16550	9,251,630	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,547.87000	4.54787	4,475,110	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,571.29000	2.57129	2,609,760	13.88	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,909.00000	13.90900	14,011,500	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			893.18000	0.89318	868,080	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			224.19000	0.22419	215,460	15.38	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,206.31000	9.20631	9,292,640	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,514.67000	6.51467	6,428,340	13.48	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,482.00000	1.48200	1,506,900	13.48	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			5,944.65000	5.94465	6,035,480	13.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			2,826.07000	2.82607	2,763,720	13.92	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,043.26000	4.04326	4,115,090	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,221.13000	4.22113	4,139,780	13.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			6,811.76000	6.81176	6,704,760	12.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,978.71000	4.97871	5,060,650	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,432.00000	3.43200	3,360,760	13.66	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,462.25000	3.46225	3,527,060	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			4,835.09000	4.83509	4,746,720	13.28	0.00	0	5



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.14	Put		8,796.55000	8.79655	8,676,670	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,225.75000	2.22575	2,273,220	12.90	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,335.32000	4.33532	4,410,450	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		3,951.79000	3.95179	3,873,740	13.50	0.00	0	15'
R2032	On	03/02/2022	Bond Future	9.81	Call		2,643.42000	2.64342	2,697,150	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		5,938.88000	5.93888	5,839,430	13.04	0.00	0	15'
R2032	On	03/02/2022	Bond Future	8.91	Put		9,961.18000	9.96118	9,835,480	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,143.08000	2.14308	2,189,260	12.87	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.43	Call		4,276.26000	4.27626	4,350,740	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,004.62000	4.00462	3,925,920	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,305.74000	4.30574	4,380,550	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		3,978.13000	3.97813	3,899,760	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,246.57000	4.24657	4,320,720	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,422.26000	1.42226	1,455,560	12.81	0.00	0	5'
R2032	On	03/02/2022	Bond Future	11.13	Put		2,511.68000	2.51168	2,454,440	14.13	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,575.87000	4.57587	4,653,620	13.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,746.72000	3.74672	3,671,290	13.56	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		6,653.62000	6.65362	6,547,910	12.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,030.95000	4.03095	3,951,920	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,130.29000	1.13029	1,157,770	12.81	0.00	0	15'
R2032	On	03/02/2022	Bond Future	11.13	Call		6,586.27000	6.58627	6,682,210	14.13	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,722.31000	5.72231	5,838,720	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		3,462.49000	3.46249	3,377,480	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,754.73000	5.75473	5,871,500	13.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,442.39000	3.44239	3,357,740	13.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,690.28000	5.69028	5,806,340	13.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,483.03000	3.48303	3,397,670	13.29	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,81</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>140,64</b>
R2035	On	06/05/2021	Bond Future			10.56500	89.57486	10.56500	89.57486	17.99	0.00	0	
R2035	On	05/08/2021	Bond Future			10.59556	91.71222	10.65590	91.32298	16.52	0.00	0	91,66
R2035	On	04/11/2021	Bond Future			10.79909	88.26706	10.86105	87.87859	16.22	0.00	0	
R2035	On	03/02/2022	Bond Future			11.01415	89.30424	11.08538	88.87096	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future			11.22894	85.89419	11.31083	85.41048	14.88	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>91,66</b>
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		5,728.68000	5.72868	6,003,610	17.39	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,306.80000	1.30680	1,192,490	17.39	0.00	0	10'
R2035	On	05/08/2021	Bond Future	10.77	Call		3,308.81000	3.30881	3,512,360	16.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put		2,579.59000	2.57959	2,393,900	16.54	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,446.98000	5.44698	5,159,940	15.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,884.29000	46.88429	46,495,050	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,767.71000	46.76771	46,378,470	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,215.82000	1.21582	1,318,020	15.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		47,001.00000	47.00100	46,611,760	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,884.26000	1.88426	2,003,750	15.28	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put		6,722.99000	6.72299	6,455,000	15.29	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Call		1,906.45000	1.90645	2,026,930	15.29	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,723.35000	4.72335	4,505,760	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,197.72000	3.19772	3,368,600	15.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		16,147.10000	16.14710	16,515,740	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		212.98000	0.21298	193,150	17.61	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		7,265.67000	7.26567	7,537,440	17.18	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		1,960.26000	1.96026	1,843,560	17.18	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		4,669.37000	4.66937	4,885,340	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,316.65000	3.31665	3,144,150	16.29	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		6,238.17000	6.23817	5,981,150	15.43	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,160.64000	2.16064	2,292,090	15.43	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		10,486.52000	10.48652	10,807,330	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		963.83000	0.96383	896,170	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,529.08000	10.52908	10,850,430	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		953.78000	0.95378	886,660	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,444.00000	10.44400	10,764,250	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		5,093.31000	5.09331	5,320,410	16.40	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		3,012.24000	3.01224	2,850,870	16.40	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		3,139.48000	3.13948	3,308,350	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		4,793.44000	4.79344	4,573,840	15.83	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		6,768.41000	6.76841	6,499,430	15.28	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		973.98000	0.97398	905,760	17.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		8,340.36000	8.34036	8,037,470	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		10,445.52000	10.44552	10,110,060	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,358.03000	2.35803	2,502,590	14.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		6,805.95000	6.80595	7,083,010	15.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,025.88000	3.02588	2,869,660	15.71	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call		4,421.12000	4.42112	4,638,580	15.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		4,757.71000	4.75771	4,541,890	15.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call		5,020.28000	5.02028	5,254,920	15.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Call		2,052.84000	2.05284	2,183,230	14.35	0.00	0	26
R2035	On	03/02/2022	Bond Future	11.39	Call		5,585.68000	5.58568	5,835,160	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,768.21000	3.76821	3,584,410	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,321.87000	3.32187	3,503,640	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,020.74000	6.02074	5,769,230	14.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		4,210.06000	4.21006	4,011,420	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,415.23000	1.41523	1,513,050	14.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		5,052.74000	5.05274	5,288,260	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,182.78000	4.18278	3,985,020	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,085.28000	5.08528	5,321,690	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,155.65000	4.15565	3,958,780	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		7,379.79000	7.37979	7,667,910	15.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		2,755.32000	2.75532	2,610,160	15.91	0.00	0	26
R2035	On	03/02/2022	Bond Future	11.28	Call		5,216.66000	5.21666	5,456,600	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		4,048.93000	4.04893	3,855,590	15.26	0.00	0	26
R2035	On	03/02/2022	Bond Future	10.26	Put		7,580.26000	7.58026	7,291,540	14.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,988.70000	5.98870	6,269,640	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		4,141.24000	4.14124	3,938,470	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,021.50000	6.02150	6,303,290	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		4,117.11000	4.11711	3,915,190	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,054.37000	6.05437	6,337,010	15.00	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		4,093.11000	4.09311	3,892,040	15.00	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,38</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>100,08</b>
R2037	On	06/05/2021	Bond Future			10.78000	85.22837	10.78000	85.22837	19.23	0.00	0	
R2037	On	05/08/2021	Bond Future			10.79067	83.19613	10.84031	82.87552	18.58	0.00	0	124,48
R2037	On	04/11/2021	Bond Future			10.98365	84.13169	11.03443	83.81242	17.33	0.00	0	
R2037	On	03/02/2022	Bond Future			11.18741	80.86571	11.24652	80.50463	17.15	0.00	0	
R2037	On	05/05/2022	Bond Future			11.39894	81.83372	11.46770	81.42561	15.91	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>124,48</b>
R2037	On	05/08/2021	Bond Future	12.27	Call		9,033.60000	9.03360	9,305,030	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		548.59000	0.54859	499,410	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		9,080.05000	9.08005	9,352,050	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		540.46000	0.54046	491,850	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,987.18000	8.98718	9,258,040	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		556.82000	0.55682	507,070	20.35	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,979.18000	10.97918	11,244,920	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		901.83000	0.90183	848,300	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		2,792.16000	2.79216	2,665,620	17.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	11.49	Call		5,574.64000	5.57464	5,767,370	17.57	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		11,021.14000	11.02114	11,287,310	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		892.55000	0.89255	839,450	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,063.14000	11.06314	11,329,730	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		883.36000	0.88336	830,680	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,882.62000	8.88262	9,123,560	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,495.98000	1.49598	1,417,650	18.82	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,036.02000	4.03602	3,875,940	17.12	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,313.47000	5.31347	5,513,020	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,088.86000	4.08886	3,927,330	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,346.44000	5.34644	5,546,710	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,062.37000	4.06237	3,901,560	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,379.48000	5.37948	5,580,480	17.12	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,168.00000	6.16800	6,406,230	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		4,125.41000	4.12541	3,955,530	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,200.80000	6.20080	6,439,740	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		4,101.39000	4.10139	3,932,220	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,233.98000	6.23398	6,473,620	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		4,077.81000	4.07781	3,909,340	15.99	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>0.00</b>	<b>0</b>	<b>125,600</b>
R2040	On	06/05/2021	Bond Future			10.88000	87.55431	10.88000	87.55431	19.54	0.00	0	
R2040	On	05/08/2021	Bond Future			10.92139	85.13755	10.97597	84.76120	19.07	0.00	0	85,200
R2040	On	04/11/2021	Bond Future			11.11000	86.09498	11.16595	85.71951	17.96	0.00	0	
R2040	On	03/02/2022	Bond Future			11.30899	82.60186	11.37325	82.18301	17.51	0.00	0	
R2040	On	05/05/2022	Bond Future			11.51500	83.59073	11.58884	83.12322	16.33	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>85,200</b>
R2040	On	05/08/2021	Bond Future	12.48	Call		9,917.88000	9.91788	10,242,950	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		513.92000	0.51392	462,640	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,352.71000	3.35271	3,543,400	18.80	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		1,604.03000	1.60403	1,479,020	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,406.30000	5.40630	5,657,640	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,892.43000	20.89243	21,267,560	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,966.91000	9.96691	10,292,590	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		506.19000	0.50619	455,520	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,868.87000	9.86887	10,193,340	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		6.66000	0.00666	5,440	21.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		521.74000	0.52174	469,860	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		2,846.46000	2.84646	2,660,800	18.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.90	Put		1,004.11000	1.00411	939,940	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,467.31000	11.46731	11,779,110	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		993.97000	0.99397	930,300	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,379.94000	11.37994	11,690,730	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,014.35000	1.01435	949,670	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,423.61000	11.42361	11,734,910	19.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,597.15000	5.59715	5,830,720	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,272.26000	4.27226	4,086,980	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,632.39000	5.63239	5,866,810	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,244.29000	4.24429	4,059,860	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,561.99000	5.56199	5,794,710	17.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,300.39000	4.30039	4,114,260	17.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		4,443.67000	4.44367	4,247,320	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,401.85000	6.40185	6,673,830	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		4,417.47000	4.41747	4,221,940	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,436.65000	6.43665	6,709,450	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		4,391.74000	4.39174	4,197,030	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,367.44000	6.36744	6,638,600	16.46	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,70</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>87,95</b>
R2044	On	06/05/2021	Bond Future			10.92500	84.25524	10.92500	84.25524	20.52	0.00	0	
R2044	On	05/08/2021	Bond Future			10.95765	81.94092	11.00145	81.63461	20.04	0.00	0	60,77
R2044	On	04/11/2021	Bond Future			11.13758	82.86243	11.18237	82.55758	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future			11.32714	79.45647	11.37947	79.11055	18.37	0.00	0	
R2044	On	05/05/2022	Bond Future			11.52298	80.40775	11.58406	80.01557	17.13	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>60,77</b>
R2044	On	05/08/2021	Bond Future	12.60	Call		10,431.50000	10.43150	10,698,200	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		457.35000	0.45735	417,740	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,480.29000	10.48029	10,747,450	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		450.45000	0.45045	411,300	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,382.72000	10.38272	10,648,940	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		464.34000	0.46434	424,250	22.13	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,043.76000	1.04376	988,920	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,448.45000	11.44845	11,698,880	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,033.41000	1.03341	978,990	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,362.21000	11.36221	11,611,810	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,054.20000	1.05420	998,950	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,405.32000	11.40532	11,655,330	20.56	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,702.70000	5.70270	5,895,040	18.47	0.00	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
R2044	On	03/02/2022	Bond Future	11.60	Put		4,272.49000	4.27249	4,118,910	18.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,738.50000	5.73850	5,931,540	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,244.48000	4.24448	4,091,600	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,667.24000	5.66724	5,858,880	18.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,300.93000	4.30093	4,146,650	18.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		4,440.91000	4.44091	4,276,210	17.27	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,513.18000	6.51318	6,741,350	17.28	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		4,414.46000	4.41446	4,250,450	17.28	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,548.18000	6.54818	6,777,040	17.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		4,388.47000	4.38847	4,225,150	17.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,478.55000	6.47855	6,706,030	17.27	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>60,77</b>
R2048	On	06/05/2021	Bond Future			10.83500	83.57884	10.83500	83.57884	20.85	0.00	0	
R2048	On	05/08/2021	Bond Future			10.86430	85.59964	10.91293	85.24778	19.31	0.00	0	172,3
R2048	On	04/11/2021	Bond Future			11.04006	82.14885	11.08994	81.79791	19.26	0.00	0	
R2048	On	03/02/2022	Bond Future			11.22466	83.11415	11.28214	82.72165	17.64	0.00	0	
R2048	On	05/05/2022	Bond Future			11.40754	79.69322	11.47376	79.25391	17.42	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>172,31</b>
R2048	On	05/08/2021	Bond Future	12.51	Call		10,663.48000	10.66348	10,972,460	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		444.50000	0.44450	401,620	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		700.69000	0.70069	756,330	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		2,302.96000	2.30296	2,153,500	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,326.79000	4.32679	4,529,190	19.60	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		4,900.91000	4.90091	4,663,260	18.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,299.61000	1.29961	1,388,860	18.06	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		3,229.73000	3.22973	3,043,450	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,136.44000	3.13644	3,302,020	19.17	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		4,432.59000	4.43259	4,207,730	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		451.38000	0.45138	407,980	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		7,778.61000	7.77861	7,482,390	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,713.33000	10.71333	11,022,830	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		437.71000	0.43771	395,350	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,613.63000	10.61363	10,922,090	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,120.87000	2.12087	2,247,870	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,826.13000	1.82613	1,940,340	18.50	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.30	Put		5,937.31000	5.93731	5,674,700	18.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		994.78000	0.99478	935,760	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,824.40000	11.82440	12,116,780	21.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.85	Put		984.74000	0.98474	926,180	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,736.43000	11.73643	12,027,890	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,004.91000	1.00491	945,430	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,780.41000	11.78041	12,072,330	21.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,637.89000	5.63789	5,855,820	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,312.71000	4.31271	4,138,140	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,674.52000	5.67452	5,893,280	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,283.42000	4.28342	4,109,680	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,601.33000	5.60133	5,818,440	17.61	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,342.18000	4.34218	4,166,790	17.61	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		4,445.63000	4.44563	4,262,450	17.46	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,520.39000	6.52039	6,777,320	17.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		4,418.57000	4.41857	4,236,190	17.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,556.31000	6.55631	6,814,040	17.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		4,391.66000	4.39166	4,210,080	17.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,484.54000	6.48454	6,740,670	17.46	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>176,91</b>
R209	On	06/05/2021	Bond Future			10.49500	69.05948	10.49500	69.05948	21.40	0.00	0	
R209	On	05/08/2021	Bond Future			10.50695	70.79052	10.55574	70.51531	19.37	1,415,810.40	20	28,12
R209	On	04/11/2021	Bond Future			10.68527	68.44538	10.73516	68.17083	18.60	20,533,614.00	300	4,31
R209	On	03/02/2022	Bond Future			10.86912	69.24975	10.92671	68.94073	17.86	0.00	0	
R209	On	05/05/2022	Bond Future			11.05833	66.93677	11.12493	66.58846	17.24	0.00	0	
<b>Total R209 Future</b>											<b>21,949,424.40</b>	<b>320</b>	<b>32,45</b>
R209	On	05/08/2021	Bond Future	11.80	Call		7,145.57000	7.14557	7,368,550	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		632.33000	0.63233	580,100	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,185.25000	7.18525	7,408,780	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		623.38000	0.62338	571,700	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,105.95000	7.10595	7,328,360	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		641.40000	0.64140	588,600	20.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,376.95000	8.37695	8,593,200	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,072.41000	1.07241	1,014,110	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,412.75000	8.41275	8,629,430	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,061.73000	1.06173	1,003,860	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,341.19000	8.34119	8,557,000	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,280.39000	1.28039	1,213,920	20.11	3,641,760.00	3,000	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		2,860.80000	2.86080	2,980,610	18.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,168.97000	4.16897	4,014,230	18.14	6,021,345.00	1,500	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		8,317.23000	8.31723	8,098,190	17.72	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
R209	On	04/11/2021	Bond Future	12.17	Put		1,083.18000	1.08318	1,024,440	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,026.65000	1.02665	1,082,160	17.72	1,623,240.00	1,500	6,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,739.28000	7.73928	7,947,360	20.11	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,482.87000	4.48287	4,647,200	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,933.70000	3.93370	3,789,010	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,510.93000	4.51093	4,675,870	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,908.93000	3.90893	3,764,850	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,454.67000	4.45467	4,618,380	17.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,958.38000	3.95838	3,813,070	17.88	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		3,795.66000	3.79566	3,648,170	17.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,387.09000	5.38709	5,588,510	17.42	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		3,774.13000	3.77413	3,627,240	17.42	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,415.69000	5.41569	5,617,710	17.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		3,752.46000	3.75246	3,606,170	17.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,358.30000	5.35830	5,559,120	17.41	0.00	0	
<b>Total R209 Option</b>											<b>11,286,345.00</b>	<b>6,000</b>	<b>27,50</b>
<b>Total For R209</b>											<b>33,235,769.40</b>	<b>6,320</b>	<b>59,95</b>
R210	On	06/05/2021	Bond Future			204.19987	204.19987	204.19987	204.19987		0.00	0	
R210	On	05/08/2021	Bond Future			206.55070	206.55070	206.42507	206.42507		0.00	0	1,48
R210	On	04/11/2021	Bond Future			206.17916	206.17916	206.06241	206.06241		0.00	0	
R210	On	03/02/2022	Bond Future			208.64926	208.64926	208.43758	208.43758		0.00	0	
R210	On	05/05/2022	Bond Future			208.39176	208.39176	208.06949	208.06949		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>
R212	On	06/05/2021	Bond Future			172.29782	172.29782	172.29782	172.29782		0.00	0	
R212	On	05/08/2021	Bond Future			171.93889	171.93889	171.84453	171.84453		0.00	0	1,60
R212	On	04/11/2021	Bond Future			173.91207	173.91207	173.82553	173.82553		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,60</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>1,60</b>
R213	On	06/05/2021	Bond Future			9.50500	85.59941	9.50500	85.59941	15.55	0.00	0	
R213	On	05/08/2021	Bond Future			9.54121	87.40927	9.57087	87.24543	14.01	0.00	0	9,05
R213	On	04/11/2021	Bond Future			9.73077	84.86128	9.76078	84.70032	13.38	0.00	0	
R213	On	03/02/2022	Bond Future			9.93166	85.85819	9.97042	85.65673	12.84	0.00	0	
R213	On	05/05/2022	Bond Future			10.13395	83.35287	10.18310	83.10517	12.35	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,05</b>
R213	On	05/08/2021	Bond Future	10.85	Call		7,134.10000	7.13410	7,268,900	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		445.65000	0.44565	416,610	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,176.26000	7.17626	7,311,420	15.17	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.14	Call			4,232.74000	4.23274	4,337,440	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,167.39000	1.16739	1,108,250	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,055.16000	3.05516	2,948,820	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			438.31000	0.43831	409,630	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,092.00000	7.09200	7,226,430	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,768.83000	1.76883	1,826,330	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			453.09000	0.45309	423,680	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,840.71000	6.84071	6,972,900	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			499.92000	0.49992	468,270	15.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,768.09000	7.76809	7,892,730	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			929.44000	0.92944	893,120	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,693.14000	7.69314	7,817,180	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			950.42000	0.95042	913,500	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,730.58000	7.73058	7,854,920	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			939.88000	0.93988	903,260	14.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			5,572.94000	5.57294	5,698,690	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,387.57000	2.38757	2,311,860	13.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			3,791.82000	3.79182	3,892,200	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,638.50000	3.63850	3,537,420	12.68	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			6,010.67000	6.01067	5,874,300	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,494.28000	4.49428	4,605,630	12.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,059.71000	3.05971	2,969,600	12.84	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,169.19000	3.16919	3,258,720	12.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,270.55000	4.27055	4,158,620	12.52	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,731.52000	7.73152	7,578,300	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,877.10000	1.87710	1,939,230	12.19	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.15	Call			4,206.68000	4.20668	4,313,690	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,281.50000	3.28150	3,187,050	12.78	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,741.75000	2.74175	2,823,060	12.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			4,800.30000	4.80030	4,680,150	12.40	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,498.48000	8.49848	8,339,150	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,995.13000	1.99513	2,060,220	12.19	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.97	Call			3,711.08000	3.71108	3,810,120	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			3,713.26000	3.71326	3,610,840	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,737.70000	3.73770	3,837,190	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,688.01000	3.68801	3,586,040	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,684.26000	3.68426	3,782,850	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,358.89000	1.35889	1,407,130	12.19	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			2,273.89000	2.27389	2,200,850	13.16	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			4,263.57000	4.26357	4,371,450	12.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.17	Put		3,236.18000	3.23618	3,142,600	12.79	0.00	0	21
R213	On	03/02/2022	Bond Future	9.15	Put		6,279.89000	6.27989	6,140,560	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,738.36000	3.73836	3,635,490	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,148.50000	1.14850	1,190,630	12.19	0.00	0	21
R213	On	03/02/2022	Bond Future	10.67	Call		5,803.52000	5.80352	5,931,940	13.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,269.68000	5.26968	5,416,960	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		3,012.44000	3.01244	2,912,020	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,299.28000	5.29928	5,447,020	12.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,993.55000	2.99355	2,893,590	12.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,240.14000	5.24014	5,386,970	12.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		3,031.44000	3.03144	2,930,570	12.44	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>0.00</b>	<b>0</b>	<b>11,91</b>
R214	On	06/05/2021	Bond Future			10.82000	66.27911	10.82000	66.27911	23.23	0.00	0	
R214	On	05/08/2021	Bond Future			10.84378	67.91092	10.89226	67.63215	21.04	0.00	0	17,88
R214	On	04/11/2021	Bond Future			11.01896	65.39608	11.06857	65.11791	20.30	0.00	0	
R214	On	03/02/2022	Bond Future			11.20255	66.16446	11.25955	65.85330	19.47	0.00	0	
R214	On	05/05/2022	Bond Future			11.38438	63.67603	11.44988	63.32758	18.82	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,88</b>
R214	On	05/08/2021	Bond Future	12.02	Call		6,798.17000	6.79817	7,014,770	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		815.51000	0.81551	753,340	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,836.52000	6.83652	7,053,720	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		804.84000	0.80484	743,270	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,759.88000	6.75988	6,975,880	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		826.30000	0.82630	763,530	22.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,210.24000	1.21024	1,147,650	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,313.49000	8.31349	8,528,180	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,233.21000	1.23321	1,169,730	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,348.19000	8.34819	8,563,320	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,221.68000	1.22168	1,158,640	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,382.91000	8.38291	8,598,490	21.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,755.87000	4.75587	4,924,630	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		3,946.11000	3.94611	3,803,710	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,698.65000	4.69865	4,866,200	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3,995.58000	3.99558	3,851,970	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,727.23000	4.72723	4,895,380	19.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3,970.78000	3.97078	3,827,770	19.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		3,941.62000	3.94162	3,793,640	18.81	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,477.26000	5.47726	5,678,330	18.82	0.00	0	

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	05/05/2022	Bond Future	11.75	Put			3,919.38000	3.91938	3,772,000	18.82	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,419.74000	5.41974	5,619,620	18.80	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			3,963.73000	3.96373	3,815,160	18.80	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,448.60000	5.44860	5,649,070	18.81	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>17,88</b>
<b>Total for Bond</b>												<b>54,368,718.20</b>	<b>6,480</b>	<b>1,119,31</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>	
<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	

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

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 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	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>										<b>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 05/08/2021 GOVI			778.33200	778.33200	777.00500	777.00500				0.00	0	98
GOVI On 04/11/2021 GOVI			787.15900	787.15900	785.84600	785.84600				0.00	0	
GOVI On 03/02/2022 GOVI			796.39600	796.39600	794.71400	794.71400				0.00	0	
GOVI On 05/05/2022 GOVI			805.90900	805.90900	803.79500	803.79500				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 05/08/2021 GOVI	719.14	Call			578,650.00000	57.86500	591,920,000			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			578,550.00000	57.85500	591,820,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			578,750.00000	57.87500	592,020,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			574,460.00000	57.44600	587,590,000			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			574,360.00000	57.43600	587,490,000			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			574,260.00000	57.42600	587,390,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			19,740.00000	1.97400	36,560,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			19,640.00000	1.96400	36,460,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			19,540.00000	1.95400	36,360,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			155,450.00000	15.54500	176,590,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			155,650.00000	15.56500	176,790,000			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	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			155,550.00000	15.55500	176,690,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	05/08/2021	Index Future			794.12400	794.12400	795.54300	795.54300			0.00	0	
AL37	On	04/11/2021	Index Future			803.12900	803.12900	804.59600	804.59600			0.00	0	
AL37	On	03/02/2022	Index Future			812.55300	812.55300	813.67400	813.67400			0.00	0	
AL37	On	05/05/2022	Index Future			822.26000	822.26000	822.97200	822.97200			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	05/08/2021	Index Future			896.19400	896.19400	895.02600	895.02600			0.00	0	
AL7T	On	04/11/2021	Index Future			906.35700	906.35700	905.21100	905.21100			0.00	0	
AL7T	On	03/02/2022	Index Future			916.99300	916.99300	915.42500	915.42500			0.00	0	
AL7T	On	05/05/2022	Index Future			927.94700	927.94700	925.88600	925.88600			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	05/08/2021	Index Future			787.84500	787.84500	786.44400	786.44400			0.00	0	13
ALBI	On	04/11/2021	Index Future			796.78000	796.78000	795.39400	795.39400			0.00	0	
ALBI	On	03/02/2022	Index Future			806.13000	806.13000	804.36800	804.36800			0.00	0	
ALBI	On	05/05/2022	Index Future			815.75900	815.75900	813.56000	813.56000			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	05/08/2021	Index Future			286.67800	286.67800	286.57100	286.57100			0.00	0	58
IGOV	On	04/11/2021	Index Future			289.99900	289.99900	289.90200	289.90200			0.00	0	
IGOV	On	03/02/2022	Index Future			293.47200	293.47200	293.24200	293.24200			0.00	0	
IGOV	On	05/05/2022	Index Future			297.04600	297.04600	296.66200	296.66200			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>73</b>
JIBAR f	On	19/05/2021	Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.72000	96.28000	3.73000	96.27000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			3.75000	96.25000	3.76000	96.24000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.76500	96.23500	3.77500	96.22500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.82000	96.18000	3.83000	96.17000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			3.95000	96.05000	3.95000	96.05000			0.00	0	

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 16/03/2022		Jibar Future	4.14500	95.85500	4.13500	95.86500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.51500	95.48500	4.50500	95.49500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.68000	95.32000	4.67000	95.33000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.02500	94.97500	5.03000	94.97000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.21500	94.78500	5.22500	94.77500				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	90.69000	90.69000	90.69000	90.69000				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>54,368,718.20</b>	<b>6,480</b>	<b>1,151,55</b>
ABCPI On 07/12/2023		Spot Bond	3.42000	308.05215	3.42000	307.95611				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	100.84618				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	101.23972				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	103.55713	9.65000	103.53032				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	101.17640				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.89018				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022		Spot Bond			0.00000	100.39667				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN11 On 11/11/2022		Spot Bond			0.00000	100.93210				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.24368				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>	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.75995				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>	
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.18990				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>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.28873				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>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.38212				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>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.64488				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.11404				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>	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.69364				0.00	0	40,000,00
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.83151				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>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.82020				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>	
ABFN30 On 15/11/2021 Spot Bond					0.00000	99.95145				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>	

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 15/11/2023 Spot Bond					0.00000	100.41572				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	101.37837				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	100.38297				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	100.56280				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	99.93086				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	100.90875				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	100.27261				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	100.99254				0.00	0	28,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>28,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.28040				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	100.54081				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.80031				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	100.38992				0.00	0	
<b>Total ABFN43 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 ABFN43</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.40090			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	100.40881			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	100.71551			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	100.95054			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	100.99849			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	100.72545			0.00	0	1,000,000,00
<b>Total ABFN49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABFN49</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.60952			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	100.69366			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	100.64902			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	101.42391			0.00	0	
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.91980			0.00	300,000,000	150,000,00
<b>Total ABJ02 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For ABJ02</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	99.90846			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22998				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			3.41000	3.41000	3.41000	147.89333			2,046,000,000,000.00	600,000,000	300,000,000	
<b>Total ABKI03 SPOT</b>									<b>2,046,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For ABKI03</b>									<b>2,046,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	90.32287	100.00000	90.12878			0.00	0	0	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.85500	6.85500	6.85500	140.57894			0.00	0	0	
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.24507	100.00000	20.19609			0.00	0	0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	150.43007			0.00	0	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	195.03085			0.00	0	0	
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.56000	4.56000	4.56000	220.74947			0.00	0	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.23000	6.23000	6.23000	104.09351			0.00	0	0	
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.21000	7.21000	7.21000	119.06591			0.00	0	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			4.73000	104.77495	4.73000	104.76142			0.00	0	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</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
ABS15 On 11/11/2022 Spot Bond			4.76000	107.20493	4.76000	107.19123				0.00	0	44,700,00
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,700,00</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>44,700,00</b>
ABS16 On 11/11/2025 Spot Bond			6.77500	113.90345	6.77500	113.88283				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			7.98500	113.30944	7.98500	113.28533				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	111.50697	5.20000	111.49141				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			7.48000	107.22454	7.48000	107.20314				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.34691	100.00000	11.32193				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			1.80000	320.00817	1.80000	319.92244				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			0.81000	172.13933	0.81000	172.09783				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.08500	10.08500	10.08500	105.92355				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	100.89932				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.87158				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.83713				0.00	0	
<b>Total ACL129 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 ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL14 On 20/12/2021 Spot Bond					0.00000	100.84131				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	100.41719				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	100.86906				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	100.86906				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>	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.89269				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	100.89269				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	156.79501				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	159.81438				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>	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.82465				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>	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.81907				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.79824				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	101.13967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.13990				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.12662				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.14968				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	101.27624				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	101.31668				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.00186				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.89642				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	104.14343				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	102.00716				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.84982				0.00	1,000,000,000	600,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.35943				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.35943				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	100.41798				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	100.34970				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	100.34644				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	100.38226				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	100.41804				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	100.53491				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	100.57055				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	101.23426				0.00	0	10,000,00
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.17586				0.00	0	30,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
AHF5A: On 21/08/2023 Spot Bond			5.92000	110.48744	5.92000	110.46963				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	101.24153				0.00	0	15,000,00
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</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 AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
AHF5C On 21/08/2023 Spot Bond					0.00000	101.32908				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	102.34848				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	101.36687				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	101.61939				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	101.24146				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	101.32900				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	101.94150				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	101.15392				0.00	0	107,177,64
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,177,64</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	<b>107,177,64</b>
AHF7A On 21/08/2025 Spot Bond					0.00000	100.19463				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	101.28524				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.21071				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	101.37278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22358				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	102.11644				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	100.33412				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	109.55009	6.65000	109.53051				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			7.15000	109.88588	7.15000	109.86456				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.38500	96.88013	11.38500	96.85050				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.02000	171.51360	6.02000	171.44829				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.41756				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.65143				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.00232				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	100.21869				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.48362				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	101.12006				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	101.42503				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	100.79766				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.01735				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	101.40369				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			4.91000	236.11133	4.91000	236.02823				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			4.92500	213.12960	4.92500	213.05451				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			1.79000	170.95551	1.79000	170.90972				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	99.37908				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			1.83500	170.90150	1.83500	170.85551				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	56.54855				0.00	0	
<b>Total ASN150 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 ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.18028				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			4.64000	184.68608	4.64000	184.62258				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.01806				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	99.91231				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.93939				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.96491				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.72610				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.06000	105.20671	5.06000	105.16919				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.75382				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.76521				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83723				0.00	0	29,600,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,600,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>29,600,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	101.52114				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	101.72332				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	101.13662				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	101.03680				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN26 On 20/06/2023 Spot Bond					0.00000	100.96214				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	100.75506				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	99.94233				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.89526				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	99.88329				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	100.96465				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	100.78083				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	100.81631				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.04531				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.11500	4.11500	4.11500	103.66959				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			5.08500	5.08500	5.08500	93.50829				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	100.77294				0.00	0	
<b>Total ASN327 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 ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.88292				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.01723				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.77877				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.17000	103.73013	5.17000	103.69283				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.83016				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.75377				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>	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.80229				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.79544				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.79544				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	101.13648				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	100.95509				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	100.78013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.80930				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.22134				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.91072				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.91072				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.94265				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.78708				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.90694				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.86833				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	100.78152				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	100.92035				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	101.02784				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.90820				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	100.76765				0.00	0	70,000,00
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ASN44( On 17/06/2021 Spot Bond					0.00000	100.76765				0.00	0	70,000,00
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ASN44( On 22/06/2023 Spot Bond					0.00000	100.73296				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	100.75646				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	100.98978				0.00	0	4,000,000,00
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
ASN45( On 20/03/2023 Spot Bond					0.00000	101.81476				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	104.86016				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	100.38565				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	100.38932				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	101.96987				0.00	0	
<b>Total ASN462 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 ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.19601				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	102.62066				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	102.15812				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	100.19380				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	100.22691				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	101.14279				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	101.88485				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.02579				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.80635				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.96204				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.99890				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.41000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.10452				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	100.80357				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	100.92654				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	100.90877				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	100.56960				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	100.81234				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	100.79787				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.79787				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.78278				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			9.00000	103.54400	9.00000	107.49984				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.18000	103.22245	8.18000	107.60118				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51(On 21/12/2026 Spot Bond			8.36000	103.29306	8.36000	103.52603				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	103.29306	8.36000	103.20477				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	102.56438	9.10000	102.53916				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	103.10759	11.05000	103.07696				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	103.09369	11.00000	103.06319				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53(On 13/05/2021 Spot Bond					0.00000	100.00000				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	102.95459	10.50000	102.92550				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	102.95459	10.50000	102.92550				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.64514				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	100.20192				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	101.39119				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	102.98242	10.60000	102.95304				0.00	0	
<b>Total ASN545 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 ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.23719	10.47000	102.91722				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	102.94303	10.55000	102.91347				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	100.14127				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 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	103.27529				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	105.11096				0.00	0	
<b>Total ASN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN566</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	105.99425				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	100.28497				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	101.24628				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	105.69589				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	101.08318				0.00	0	
<b>Total ASN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN571</b>										<b>0.00</b>	<b>0</b>	
ASN57 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	105.09178				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	104.83288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN573</b>										<b>0.00</b>	<b>0</b>	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.91869				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>	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.75379				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>	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.90261				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>	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	101.22123				0.00	0	
<b>Total ASN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN582</b>										<b>0.00</b>	<b>0</b>	
ASN582 On 14/11/2022 Spot Bond					0.00000	99.98325				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.91897				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN584 On 13/02/2022 Spot Bond					0.00000	99.99980				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN585 On 14/03/2022 Spot Bond					0.00000	101.13975				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.22953				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN587 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN592</b>										<b>0.00</b>	<b>0</b>	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	101.16926				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.55075				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	101.48735	9.22000	102.57233				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	100.49631				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	100.43950				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	101.07832				0.00	0	
<b>Total ASN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN598</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.26432				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	100.29470				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	100.31659				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	100.39516				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	100.21342				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	100.24568				0.00	0	
<b>Total ASN610 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 ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.17650				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.12605				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>	
ASN61 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 10/08/2021 Spot Bond					0.00000	100.03936				0.00	0	
<b>Total ASN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN615</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total ASN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN616</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN61 On 28/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000.00		4,200,000,000	4,200,000,000	
<b>Total ASN617 SPOT</b>								<b>20,000,000,000,000.00</b>		<b>4,200,000,000</b>	<b>4,200,000,000</b>	
<b>Total For ASN617</b>								<b>20,000,000,000,000.00</b>		<b>4,200,000,000</b>	<b>4,200,000,000</b>	
ASN61 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	65,000,000.00
<b>Total ASN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
<b>Total For ASN618</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
ASN61 On 11/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000.00
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
ASN62 On 13/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		100,000,000,000	50,000,000,000	
<b>Total ASN620 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>100,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For ASN620</b>								<b>10,000,000,000,000.00</b>		<b>100,000,000,000</b>	<b>50,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			4.92000	104.92308	4.92000	104.90923				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.26302	9.30000	101.23802				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	102.53139				0.00	0	1,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.39786				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	99.84437				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	101.14930				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	100.61243				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			6.23500	100.32639	6.23500	100.30957				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	101.31960				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.12793				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.15985				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	102.78500				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	100.97247				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	106.58584				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	100.98301				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			10.69500	10.69500	10.69500	106.93888				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	100.88821				0.00	20,000,000	20,000,000
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.87204				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	100.85458				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	100.85471				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	100.86627				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	101.25994				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.00164				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	100.98166				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.03081				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.00112				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	101.03020				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	100.97174				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.03004				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	100.97252				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	101.03032				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	101.00123				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	101.14727				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	101.17546				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	101.17546				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	101.17546				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	101.20480				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	101.17612				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	101.49606				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	101.23437				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>	
BD0302 On 18/04/2028 Spot Bond			7.64000	7.64000	7.64000	103.09216				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	100.12876				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	101.49376				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	100.60804				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	101.06462				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	108.28700	6.92000	108.26699				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	101.41559				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>	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.64974				0.00	0	1,013,000,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,013,000,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>1,013,000,00</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
BGL13 On 20/08/2021 Spot Bond			5.92000	104.21354	5.92000	104.19691				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	101.54842				0.00	0	1,000,000,00
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	103.02913				0.00	0	20,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.58632				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.06524				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	102.35220				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.96095				0.00	0	241,000,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,000,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>241,000,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	105.39428				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	101.32874				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.01510				0.00	0	60,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.20456				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	109.04917	5.66000	109.03236				0.00	0	
<b>Total BID11 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 BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.82959				0.00	0	16,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	101.07588				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	100.16348				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	100.27391				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	100.23338				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	100.54949				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	99.89200				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.62600				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	65.46500				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 11/08/2021 Spot Bond					0.00000	101.16979				0.00	0	
<b>Total BNPP08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.29614				0.00	0	60,000,00
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.70691				0.00	0	20,000,00

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 BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BPPF13 On 19/11/2022 Spot Bond					0.00000	99.93963				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	99.60640				0.00	0	50,000,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.88348				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	100.42227				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.14248				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	100.15330				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	100.42085				0.00	260,000,000	130,000,00
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For BPPF26</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.45284				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>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.13623				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>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.14245				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.14785				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01874				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.71604				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>	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.15357				0.00	0	
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.00033				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.13500	115.35846	7.13500	115.33625				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.38500	116.33240	7.38500	116.30923				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.01500	112.00998	8.01500	111.98607				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			9.43500	106.64234	9.43500	105.08459				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	100.22604				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03227				0.00	0	
<b>Total CGR43 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 CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.25966				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	101.52464				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	101.63407				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	100.44034				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	100.46710				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.64825				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.12984	3.14000	161.00061				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			1.76000	1.76000	1.76000	161.14973				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.76512	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	100.46366				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>	
CLN345 On 20/03/2024 Spot Bond			6.69000	111.42720	6.69000	111.40727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN362 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>	
CLN364 On 20/03/2024 Spot Bond			8.70700	112.49595	8.70700	120.00800			6,094,900,000,000.00	700,000,000	700,000,000	
<b>Total CLN365 SPOT</b>									<b>6,094,900,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>	
<b>Total For CLN365</b>									<b>6,094,900,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.14811			0.00	0	0	
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.29180			0.00	0	0	
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.52923			0.00	0	0	
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.51872	10.98000	100.48952			0.00	0	0	
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200			0.00	0	0	
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.20569	6.50000	115.39900			0.00	0	0	
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.47300			0.00	0	0	
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.81629			0.00	0	0	
<b>Total CLN394 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN394</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.98483			0.00	0	0	
<b>Total CLN398 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN398</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
CLN399 On 14/11/2022 Spot Bond					0.00000	99.98496				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	99.85187	5.41500	105.50033				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			1.76000	170.99156	1.76000	170.94588				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			5.15500	136.87873	5.15500	136.82955				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			5.59500	134.80176	5.59500	134.75175				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	99.93889				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	101.39399				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.48160				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.12000	104.81198	6.12000	104.79482				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.33959				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.88679				0.00	0	
<b>Total CLN468 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 CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.12417				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.89445				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 23/06/2021 Spot Bond					0.00000	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>	
CLN477 On 29/11/2021 Spot Bond			100.00000	72.02212	100.00000	71.86096				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.89197				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	99.90710				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.54214				0.00	0	50,000,00
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN485 On 02/12/2021 Spot Bond			5.61500	106.48902	5.61500	106.47281				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.61251	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>	
CLN488 On 28/07/2022 Spot Bond			5.92000	106.37349	5.92000	106.35635				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.11815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.95381				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	101.22638				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	112.95961	6.32000	112.94051				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	103.32421				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	99.89575				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>	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.52021				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	100.54954				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.92007				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.97218				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.19523				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.04377				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	94.26592				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	101.59740	9.96000	101.57056				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	100.37433	10.01000	100.34754				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	101.31254				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	103.53880	9.60000	103.93966				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	100.97088				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	101.10966				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	100.00000				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.62626	9.20000	101.60142				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.14293				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.73411				0.00	0	50,000,00
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN527 On 21/02/2024 Spot Bond					0.00000	101.26774				0.00	0	
<b>Total CLN527 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 CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.21990				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	101.55521				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	100.97088				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	100.88579				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	100.40173				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			8.86500	108.38466	8.86500	108.35869				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	99.14389				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	100.26875				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.45701				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>	
CLN540 On 20/12/2023 Spot Bond					0.00000	136.74200				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>	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.15655				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>	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.44727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.33500	109.31800	8.33500	109.29335				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>	
CLN546 On 29/03/2025 Spot Bond			8.38500	106.71764	8.38500	106.69382				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>	
CLN547 On 12/11/2025 Spot Bond			8.47500	106.24494	8.47500	106.22098				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>	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.76625				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.93785				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.01417				0.00	0	10,000,00
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
CLN557 On 24/11/2024 Spot Bond					0.00000	101.24367				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.50570				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	115.85900				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	100.02979				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.87644	10.19000	99.92082				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.33500	106.78063	8.33500	106.75694				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.01719				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.89251				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.69179				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>	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.11718				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>	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.02792				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.00000				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>	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.00000				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>	
CLN57 On 12/11/2025 Spot Bond			8.56500	105.24138	8.56500	105.21740				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>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.01497				0.00	0	
<b>Total CLN572 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 CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 13/05/2021 Spot Bond					0.00000	100.00000				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>	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.02808				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>	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.93479				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>	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.96896				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>	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.38529				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>	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.62297				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>	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.01634				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 30/05/2022 Spot Bond					0.00000	101.08673				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.08970				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.34970				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>	
CLN58: On 31/05/2022 Spot Bond					0.00000	101.05675				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.49962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.02030				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	100.84627				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	100.88241				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.06919				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	102.84855				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			3.57500	141.61131	3.57500	113.91575				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	101.22235				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.68384				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.22235				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.29576				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.58780				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.92946				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88241				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88241				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>	
CLN60 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>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.31999				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>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.11578				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>	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.01350				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>	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.56915				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.39851				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>	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.23189				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>	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.34905	9.32000	100.32409				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>	
CLN61 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.30188				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	101.98109				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	101.02868				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	101.18818				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	101.08665				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	100.69210				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	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.47552				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.93433				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	101.05673				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	100.22370				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	100.22294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.32189				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	100.27335				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	107.58706	5.93000	107.56969				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	101.48206				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	89.57717				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			12.01000	63.23116	12.01000	84.51073				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.13584				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.03500	103.79536	9.03500	103.77002				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.47525				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.16229				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	100.68945				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>	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.01564				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.04880				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>	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.17575				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.46844				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>	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.58501				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>	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.01310				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.60468				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.35168				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.18232				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.86560				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.22305				0.00	0	
<b>Total CLN646 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 CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.86713				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	101.46844				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	101.11646				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	101.46844				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	101.17309				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	101.46844				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	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.98979				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	100.65359				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	101.55068				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	99.44400				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	111.73800				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	133.18500				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	101.51671				0.00	0	90,000,00
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
CLN665 On 02/04/2026 Spot Bond					0.00000	100.70344				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	101.76813				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	105.75977				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.78538				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.19145				0.00	0	80,000,00
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN670 On 19/08/2025 Spot Bond					0.00000	101.62738				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.99174				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			4.09675	142.02888	4.09675	115.38493				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			4.09675	142.02888	4.09675	115.38567				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	101.13317				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	101.66143				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	101.75224				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	101.90702				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	100.81624				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	101.45503				0.00	0	40,000,00
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
CLN681 On 19/08/2025 Spot Bond					0.00000	101.69095				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.94759				0.00	0	30,000,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
CLN683 On 21/06/2023 Spot Bond					0.00000	100.78017				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.80240				0.00	0	
<b>Total CLN684 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 CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.01448				0.00	0	90,000,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
CLN685 On 21/06/2023 Spot Bond					0.00000	100.92873				0.00	4,000,000,000	4,000,000,00
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,00</b>
<b>Total For CLN686</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,00</b>
CLN686 On 21/12/2026 Spot Bond					0.00000	100.95501				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.95475				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>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.83706				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>	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.70343				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.83712				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.91966				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.66703				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	93.08748				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	85.64184				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	84.07480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.63054				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	101.01090				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>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.02511				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>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.51976				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>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.85164				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.51054				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>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.22536				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>	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.59970				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	101.79764				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	100.94959				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	100.81745				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.63786				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	82.88674				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	100.86375				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	100.01218				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	100.82300				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	100.82300				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	100.82300				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	81.65393				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.67038				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.85508				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.62847				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.95802				0.00	0	
<b>Total CLN721 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 CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.98305				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	81.68440				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	100.75499				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	100.75499				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	100.75499				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	100.76887				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	100.76887				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	100.76887				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.24469				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.31042				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.96650				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.87227				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.01643				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>	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.86158				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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.60590				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>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.63371				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>	
CLN738 On 20/06/2026 Spot Bond					0.00000	102.12900				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>	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.41675				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.40686				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>	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.41167				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>	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.21172				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
<b>Total CLN744 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>	
<b>Total For CLN744</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	100.12946				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.64000	103.11329	7.64000	103.09216				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	99.93976				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	114.54125	7.32000	114.51862				0.00	0	13,000,000,0€
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,0€</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,0€</b>
COJ08 On 22/06/2026 Spot Bond			9.48500	112.30877	9.48500	112.28019				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.10000	115.62544	6.10000	115.60636				0.00	0	50,200,000,0€
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,0€</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,0€</b>
COT01 On 03/04/2023 Spot Bond			6.75500	105.11705	6.75500	105.09797				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			9.89500	102.61888	9.89500	102.59181				0.00	0	100,000,0€
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
COT03 On 05/06/2028 Spot Bond			9.98500	101.53067	9.98500	101.50350				0.00	0	8,200,000,0€
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,0€</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,0€</b>
CPV01 On 30/06/2029 Spot Bond			9.12000	9.12000	9.12000	110.81091				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.92775				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>	
DENG85 On 21/09/2021 Spot Bond					0.00000	100.83706				0.00	0	
<b>Total DENG85 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 DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.81075				0.00	0	30,000,00
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	101.57466				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.75490				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	100.24216				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.02678				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	100.84399				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	100.74248				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	101.04299				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	101.92308				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	99.89125				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.83081				0.00	0	53,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
DSY03 On 21/11/2024 Spot Bond			8.73500	8.73500	8.73500	104.90879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.37233			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	99.88178			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	103.93000	5.87000	103.91338			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	108.36571	6.23500	108.34733			0.00	0	66,263,70
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>66,263,70</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>66,263,70</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	32.93338	100.00000	32.85969			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.93338	100.00000	32.85969			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	112.09266	5.79000	112.07498			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	102.24675	9.69000	102.22002			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.24675	9.69000	102.22002			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			11.37500	95.87546	11.37500	95.84616			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	102.34057	10.10000	102.31272			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.34057	10.10000	102.31272			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.09069			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	100.42569			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.47438				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.44192				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	97.74031				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	98.25357				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	96.53292				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	98.99739				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	100.93704				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	98.61418				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	101.49248				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.17912				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.34446				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>	

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 <sup>1</sup> On 31/01/2027 Spot Bond					0.00000	100.18920				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 <sup>1</sup> On 21/08/2023 Spot Bond					0.00000	99.87313				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 <sup>1</sup> On 21/08/2025 Spot Bond					0.00000	99.86657				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	105.74864	4.37500	105.73610				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	105.16650	5.32500	105.15149				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	111.16240	6.23000	111.14387				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			5.17000	105.61805	5.17000	105.58032				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			5.06000	93.38659	5.06000	93.35330				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 <sup>1</sup> On 31/01/2037 Spot Bond			2.25000	133.45070	2.25000	133.41328				0.00	0	
<b>Total EL037<sup>1</sup>/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037<sup>1</sup>/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.91000	142.01749	3.91000	141.97150				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.92200	128.44162	3.92200	128.39978				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			3.96500	125.81300	3.96500	125.77184				0.00	0	
<b>Total EL30 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 EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.81000	109.06034	4.81000	109.02225				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			5.03000	95.44187	5.03000	95.40792				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	133.45070	2.25000	133.41328				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.17073				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.80439				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	112.51253				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.57277				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.83118				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.15252				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.32211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.65503				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.58119				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>	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.15052				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			9.05500	102.81088	9.05500	102.78615				0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.97500	10.97500	10.97500	94.66385				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			11.32500	11.32500	11.32500	98.68364				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			9.13500	107.72941	9.13500	105.97216				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			9.13500	9.13500	9.13500	107.07869				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			11.51000	11.51000	11.51000	81.15160				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.45000	10.45000	10.45000	104.99490				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			11.51000	11.51000	11.51000	99.41893				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF014 On 28/05/2021 Spot Bond					0.00000	101.10840				0.00	0	80,000,00
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	101.09043				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	100.92957				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	100.95658				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	100.89436				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	100.91167				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.08596				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	101.14073				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.01387				0.00	0	20,000,00
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.89909				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.01866				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.04769				0.00	0	
<b>Total EQT003 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 EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.40397				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.00797				0.00	0	10,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.20201				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	99.94440				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	99.94707				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	99.94008				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	99.94653				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	99.94382				0.00	0	50,000,00
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.94797				0.00	0	33,000,00
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.94924				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.94111				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	110.06513	5.58000	110.04839				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.98178	10.00000	102.95402				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			8.20500	99.48138	8.20500	99.45953				0.00	0	2,680,151,40
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,680,151,40</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,680,151,40</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.88751	7.85000	100.86628				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			11.28000	76.34418	11.32000	76.10644				0.00	0	2,348,633,80
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,348,633,80</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>2,348,633,80</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.20769	7.50000	101.18744				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.78000	75.11786	11.78000	75.09437				0.00	0	2,893,855,80
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,893,855,80</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>2,893,855,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.43308	8.50000	100.41023				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	100.97525				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	99.99330				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.83015				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	99.40750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.90317				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	99.94555				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	99.94280				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	100.21749				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	100.71422				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	99.92191				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	101.24668				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			4.82000	4.82000	4.82000	104.72342				0.00	0	20,000,00
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.10347				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.84792				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	104.63125				0.00	0	
<b>Total FRB22 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 FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.85176				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.67407				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	104.45602				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.20742				0.00	0	40,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.83500	109.95412	8.83500	109.92802				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	104.98073				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	100.77380				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			8.03500	101.02840	8.03500	101.00666				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			0.81500	172.13324	0.81500	172.09173				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.26000	316.55450	2.26000	316.46574				0.00	0	10,000,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.42000	2.42000	2.42000	150.61645				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			3.70000	195.69750	3.70000	195.63513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	104.07779				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.30968				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.52000	85.56149	5.52000	85.53006				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			5.25000	90.87645	5.25000	90.84357				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			6.17000	6.17000	6.17000	81.22487				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			6.25000	6.25000	6.25000	80.43803				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			3.75500	3.75500	3.75500	143.69394				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.26698				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			1.87000	170.85951	1.87000	170.81336				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			2.73000	169.83307	2.73000	169.78320				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	99.99959				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	100.92676				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	102.13152				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	101.24626				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	101.88953				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.21071				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	102.69941				0.00	0	
<b>Total FRC272 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 FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.18675				0.00	0	20,000,00
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRC279 On 20/12/2023 Spot Bond					0.00000	100.90657				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.67857				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.03854				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.84533				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.73823				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.79131				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.01101				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	99.98543				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>	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.98516				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.04524				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>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.83437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.44991				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>	
FRC302: On 31/05/2024 Spot Bond					0.00000	101.43172				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>	
FRC303: On 06/11/2023 Spot Bond					0.00000	100.12951				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>	
FRC305: On 27/02/2023 Spot Bond					0.00000	101.06597				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>	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.12977				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>	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.77461				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>	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.88982				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	100.97590				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.29772				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.99579				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.21355				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC318 On 20/12/2024 Spot Bond					0.00000	98.53720				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	100.97573				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	100.99803				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	100.89937				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	100.54751				0.00	0	38,000,00
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
FRC326 On 20/12/2022 Spot Bond					0.00000	101.27757				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	100.61000				0.00	0	20,000,00
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRC328 On 27/12/2022 Spot Bond					0.00000	101.10917				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	100.10243				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	100.41291				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.30723				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>	
FRC336 On 13/09/2021 Spot Bond			7.21400	7.21400	7.21400	101.08318				0.00	0	
<b>Total FRC336 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 FRC336</b>									<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.61958			0.00	0	
<b>Total FRC337 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>									<b>0.00</b>	<b>0</b>	
FRC33 On 09/06/2021 Spot Bond					0.00000	101.01653			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	101.53453			0.00	0	34,000,00
<b>Total FRC339 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
<b>Total For FRC339</b>									<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
FRC34 On 20/02/2024 Spot Bond					0.00000	101.72317			0.00	0	
<b>Total FRC340 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>									<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.15326			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	99.95011			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	100.80933			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	100.44326			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	100.14789			0.00	0	
<b>Total FRC345 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>									<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.04764			0.00	0	
<b>Total FRC346 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>									<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.16886			0.00	0	
<b>Total FRC347 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>									<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.24059			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22828				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	100.20732				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	101.28651				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	100.68665				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	100.23179				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	100.68470				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	100.23214				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	100.22673				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	100.22956				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.16675				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.33836				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36( On 31/01/2024 Spot Bond					0.00000	100.22113				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	100.21832				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	100.65760				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	99.99689				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	100.62512				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	100.65830				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			2.51000	2.51000	2.51000	170.04573				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			2.45000	2.45000	2.45000	170.11744				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			2.43000	2.43000	2.43000	170.14136				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			4.58000	98.43311	4.58000	98.39949				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.96000	106.57113	4.96000	106.53341				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	100.42740				0.00	0	22,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>22,000,00</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.03852				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	101.68057				0.00	400,000,000	200,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.37584				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.03486				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	104.26403				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.01469				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	103.71298				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	100.32177				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	94.28176				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	107.64017				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.76088				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>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.27536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.02000	105.74994	5.02000	105.71234				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			4.86000	214.47587	4.86000	214.40067				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			5.16000	103.86332	5.16000	103.82600				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			4.89000	4.89000	4.89000	213.77807				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			3.30500	146.03024	3.30500	145.98510				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	125.63637	3.70500	125.59616				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			4.96000	106.57113	4.96000	106.53341				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.01000	211.38463	5.01000	211.30968				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			5.06000	210.36630	5.06000	210.29145				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.83500	119.05989	2.83500	148.42369				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.09000	209.75818	5.09000	209.68339				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.16000	103.86332	5.16000	103.82600				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			4.45000	186.85362	4.45000	186.79032				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			5.91000	94.42435	5.91000	94.38852				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			4.34000	188.12178	4.34000	188.05859				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			4.40000	187.42886	4.40000	187.36559				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			5.60000	199.74204	5.60000	199.66806				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			5.86000	95.02019	5.86000	94.98425				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			5.16000	5.16000	5.16000	103.82600				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			5.14000	104.13032	5.14000	104.09298				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			4.21000	189.63317	4.21000	189.57013				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.37000	204.18486	5.37000	204.11051				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>	
FRS142 On 31/03/2028 Spot Bond			4.34000	188.12178	4.34000	188.05859				0.00	0	
<b>Total FRS142 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 FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.34000	188.12178	4.34000	188.05859				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			4.63000	184.79945	4.63000	184.73594				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			3.60500	144.49883	3.60500	144.45298				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			1.57000	171.22005	1.57000	171.17522				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			4.69000	184.12046	4.69000	184.05689				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			4.73000	183.66937	4.73000	183.60578				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			3.57500	144.65112	3.57500	144.60534				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			4.20500	189.69157	4.20500	189.62853				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			4.74000	4.74000	4.74000	183.49319				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	19.02510				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.72134				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.40246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.44271				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>	
FRS172 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>	
FRS174 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.87480				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.76061				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>	
FRS182 On 04/10/2021 Spot Bond					0.00000	160.61909				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>	
FRS183 On 16/11/2023 Spot Bond					0.00000	177.91701				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.58667				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	163.55454				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>	
FRS187 On 19/06/2026 Spot Bond					0.00000	37.23057				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.11038				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19( On 05/08/2025 Spot Bond					0.00000	100.12658				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 12/08/2025 Spot Bond					0.00000	100.01438				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 06/08/2025 Spot Bond					0.00000	101.16502				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	100.45363				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	101.22343				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 03/09/2021 Spot Bond					0.00000	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>	
FRS21( On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	100.69816				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.05777				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.80933				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.34769				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	99.98451				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.12877				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	108.35355				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	108.59493				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.50584				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	101.35202				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	101.63609				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	103.46433				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.53127				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	100.60622				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>	
FRS247 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>	
FRS248 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>	
FRS250 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>	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.16675				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>	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.16710				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>	
FRS253 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>	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.16604				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>	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.99531				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>	
FRS256 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>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 23/01/2024 Spot Bond					0.00000	98.81782				0.00	0	
<b>Total FRS258 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 FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.60493				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	101.17081				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	100.88592				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			2.06000	2.06000	2.06000	317.96283				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			1.80000	320.00817	1.80000	319.92244				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			1.80000	1.80000	1.80000	319.92244				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			0.81000	172.13933	0.81000	172.09783				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			0.81000	172.13933	0.81000	172.09783				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	100.13774				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			4.86000	99.31378	4.86000	99.27889				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.38000	70.64459	4.38000	106.31814				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			2.72500	2.72500	2.72500	149.00126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	147.53620				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			2.86000	2.86000	2.86000	312.02761				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	106.75039				0.00	0	138,600,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,600,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>138,600,00</b>
FRX24 On 10/12/2024 Spot Bond			6.08500	119.35203	6.08500	119.33238				0.00	0	70,000,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
FRX25 On 26/07/2025 Spot Bond			6.63500	114.15072	6.63500	114.13015				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			7.16500	111.37946	7.16500	111.35804				0.00	0	17,869,30
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,869,30</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>17,869,30</b>
FRX27 On 07/03/2027 Spot Bond			7.43500	114.67902	7.43500	114.65627				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.64500	116.51026	7.64500	116.48611				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.90000	107.82735	8.90000	107.80142				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.05500	104.97220	9.05500	104.94652				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.19000	110.27059	9.19000	110.24353				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			10.85500	76.43879	10.85500	76.41673				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	100.94770				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	101.39442				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	101.10524				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	100.98918				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	101.05048				0.00	0	40,000,0€
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.08769				0.00	0	40,000,0€
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.09864				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	101.29247				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	99.71612				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.03675				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	99.31523				0.00	0	70,000,0€
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.08727				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	102.37370				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	103.38805				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			3.66000	112.38385	3.66000	112.34808				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.82826				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.00000				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	101.13021				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	100.43687				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	110.52540	5.77000	110.50822				0.00	0	1,000,000,00
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.46537				0.00	0	34,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>34,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.36566				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			8.78500	103.56765	8.78500	103.54332				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.38854				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	101.42714				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	99.85877				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	101.26268				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	101.81211				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.38227				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	100.84045				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	100.87533				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	99.31526				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.01616				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	99.75295				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	97.63038				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.88156				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	97.93201				0.00	0	30,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.63161				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	100.19081				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.75269				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	98.77733				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	99.90473				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	101.90011				0.00	0	60,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.76661				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.30701				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	100.33208				0.00	0	
<b>Total GRT48 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 GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.64964				0.00	0	50,000,00
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.65428				0.00	0	60,000,00
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	100.56385				0.00	0	50,000,00
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	102.13295				0.00	0	50,000,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
H12T1 On 28/09/2021 Spot Bond					0.00000	100.56983				0.00	0	40,000,00
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.03259				0.00	0	60,000,00
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.30837				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	98.91033				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.07776				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.51600				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.14634				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.00840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.99246				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	100.67490				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	100.63385				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	100.62220				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			2.40000	315.51274	2.40000	315.42309				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			2.75000	2.75000	2.75000	320.03462				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.95000	104.59608	9.95000	104.56803				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			4.91000	76.85028	4.91000	98.04959				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			11.42000	87.97771	11.42000	87.95072				0.00	0	31,000,000.00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,000,000.00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>31,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.65261	100.00000	11.62654				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			11.46000	87.27155	11.46000	87.24469				0.00	0	11,020,000.00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,020,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>11,020,000.00</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
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.65149	100.00000	11.62542				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	100.53894				0.00	0	15,050,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,050,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,050,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.34322				0.00	0	160,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	101.02617				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			2.16000	152.05173	2.15500	152.03640			872,707,544,928,000.00	404,031,270,800	406,848,832,90	
<b>Total I2025 SPOT</b>									<b>'2,707,544,928,000.00</b>	<b>404,031,270,800</b>	<b>406,848,832,90</b>	
<b>Total For I2025</b>									<b>'2,707,544,928,000.00</b>	<b>404,031,270,800</b>	<b>406,848,832,90</b>	
I2029 On 31/03/2029 Spot Bond			3.19000	110.81404	3.19000	110.78023			301,378,440,000,000.00	94,476,000,000	223,497,916,80	
<b>Total I2029 SPOT</b>									<b>1,378,440,000,000.00</b>	<b>94,476,000,000</b>	<b>223,497,916,80</b>	
<b>Total For I2029</b>									<b>1,378,440,000,000.00</b>	<b>94,476,000,000</b>	<b>223,497,916,80</b>	
I2033 On 28/02/2033 Spot Bond			4.08000	103.56518	4.08000	103.53117			330,960,145,824,000.00	81,117,682,800	170,662,212,90	
<b>Total I2033 SPOT</b>									<b>10,960,145,824,000.00</b>	<b>81,117,682,800</b>	<b>170,662,212,90</b>	
<b>Total For I2033</b>									<b>10,960,145,824,000.00</b>	<b>81,117,682,800</b>	<b>170,662,212,90</b>	
I2038 On 31/01/2038 Spot Bond			4.26000	116.74149	4.26000	116.70239			259,058,172,150,000.00	60,811,777,500	383,172,988,60	
<b>Total I2038 SPOT</b>									<b>19,058,172,150,000.00</b>	<b>60,811,777,500</b>	<b>383,172,988,60</b>	
<b>Total For I2038</b>									<b>19,058,172,150,000.00</b>	<b>60,811,777,500</b>	<b>383,172,988,60</b>	
I2046 On 31/03/2046 Spot Bond			4.26000	105.27556	4.26000	105.24042			283,051,578,876,000.00	66,444,032,600	479,832,884,40	
<b>Total I2046 SPOT</b>									<b>13,051,578,876,000.00</b>	<b>66,444,032,600</b>	<b>479,832,884,40</b>	
<b>Total For I2046</b>									<b>13,051,578,876,000.00</b>	<b>66,444,032,600</b>	<b>479,832,884,40</b>	
I2050 On 31/12/2050 Spot Bond			4.26000	108.55270	4.25000	108.71803			257,086,314,852,000.00	60,348,900,200	306,320,003,40	
<b>Total I2050 SPOT</b>									<b>17,086,314,852,000.00</b>	<b>60,348,900,200</b>	<b>306,320,003,40</b>	
<b>Total For I2050</b>									<b>17,086,314,852,000.00</b>	<b>60,348,900,200</b>	<b>306,320,003,40</b>	
IBL101 On 24/05/2022 Spot Bond			5.63500	5.63500	5.63500	107.65545			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	101.76657			0.00	0		
<b>Total IBL102 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 IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.52000	314.62327	2.52000	314.53284				0.00	0	50,000,00
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	99.90019				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.00620				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	99.89518				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	99.94820				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	100.26565				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	99.98700				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	100.44028				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	101.09834				0.00	0	39,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>39,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.40983				0.00	0	35,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.01371				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.05624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.49155				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	99.84584				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	99.85630				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.00849				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	99.94363				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	99.91317				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	99.91362				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	100.78858				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	100.58730				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.95464				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	100.99674				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	98.54829				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	99.92769				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	100.30076				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	100.27588				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	100.28477				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL158</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.04223				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	100.09442				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	99.93359				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	100.40562				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42000				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	100.19369				0.00	0	
<b>Total IBL165 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 IBL165</b>									<b>0.00</b>	<b>0</b>	
IBL166 On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000,000
<b>Total IBL166 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For IBL166</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
IBL36 On 31/01/2022 Spot Bond			0.89000	0.89000	0.89000	172.00031			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	112.32875	6.29000	112.30953			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	100.28222			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			1.21000	171.65445	1.21000	171.61119			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	112.48382	4.71000	112.46935			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	99.91468			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	99.92576	4.52000	99.91339			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	98.38275	100.00000	98.11828			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	101.25409			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	101.27834			0.00	0	
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.69044			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.03500	109.08098	8.03500	109.05725				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			9.87500	108.25116	9.87500	108.50298				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.02784				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			8.60500	114.27627	8.60500	114.24983				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	99.25303				0.00	0	20,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.01254				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	98.83275				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.44512				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01392				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	100.85247				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.37072				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.77559				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	99.23866				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	100.32012				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	100.87286				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			7.48500	107.51417	7.48500	107.49246				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	100.78802				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	100.81040				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.02708				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	100.49593				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	101.11939				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.44360				0.00	0	
<b>Total INLV08 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 INLV08</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.88236				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.76766				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.78154				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.53985				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.20978				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.12000				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.41829				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01391				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01452				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72494				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.12231				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.64459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.92854				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>	
IPFC34 On 10/08/2021 Spot Bond					0.00000	100.95236				0.00	0	
<b>Total IPFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC34</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.33551				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.78016	2.75000	100.77255				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			5.10000	179.55615	5.10000	179.49220				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	103.58574				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	100.91446				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	101.12115				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			3.31000	3.31000	3.31000	169.09445				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	102.05679				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			7.65000	103.00574	7.65000	102.98475				0.00	0	50,000,00
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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
IV042 On 18/11/2021 Spot Bond					0.00000	101.13863				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	102.16345				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	100.28070				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			1.81000	170.93150	1.81000	170.88563		4,235,400,000,000.00		2,340,000,000	1,170,000,000	
<b>Total IV045 SPOT</b>								<b>4,235,400,000,000.00</b>		<b>2,340,000,000</b>	<b>1,170,000,000</b>	
<b>Total For IV045</b>								<b>4,235,400,000,000.00</b>		<b>2,340,000,000</b>	<b>1,170,000,000</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.59174				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	103.97493				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			5.00000	180.65737	5.00000	180.59350				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	100.67228				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	102.51731	10.82000	102.48755				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	107.25278	6.13500	107.23498				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	100.74850				0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.76685				0.00	0	
<b>Total IVC103 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 IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.75462				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	99.91966				0.00	0	
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			5.78500	99.92081	5.78500	99.90500				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.96686				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.93254				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.31345				0.00	0	30,000,00
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	100.03915				0.00	0	50,000,00
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.20636				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.84426				0.00	0	40,000,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	101.05742				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.51834				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.59059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.73985				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	101.28252				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	101.24579				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	101.20738				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	101.24378				0.00	0	55,000,0€
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,0€</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>55,000,0€</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.89797				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	100.78585				0.00	0	66,000,0€
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,000,0€</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>66,000,0€</b>
IVC173 On 17/07/2021 Spot Bond					0.00000	100.41473				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.04677				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.64447				0.00	0	50,000,00
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	100.56094				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	100.02511				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.01378				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	100.94804				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	100.81567				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	102.91633	7.40000	102.89579				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	101.07569				0.00	0	100,000,00
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IVC188 On 02/12/2021 Spot Bond					0.00000	101.21956				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	99.94129				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	100.88653				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVZ041 On 13/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
<b>Total IVZ041 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVZ041</b>										<b>0.00</b>	<b>0</b>	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				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	99.81637				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			3.95000	3.95000	3.95000	99.74095				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	99.67925				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	99.65721				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	99.58013				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	99.50317				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			4.05000	4.05000	4.05000	99.42632				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			4.15000	4.15000	4.15000	99.33365				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			4.15000	4.15000	4.15000	99.17683				0.00	0	
<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			4.15000	4.15000	4.15000	99.09861				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			4.15000	4.15000	4.15000	99.02051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.98295				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	100.88975				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	102.50969	5.62000	102.49430				0.00	0	25,000,00
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	101.21037				0.00	1,500,000,000	1,500,000,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	101.15511				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	100.35613				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.09133				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	99.92715				0.00	0	70,000,00
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	100.83857				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.45907				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	100.67238				0.00	2,500,000,000	2,545,400,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,545,400,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,545,400,000</b>
KW01 On 31/10/2027 Spot Bond			8.57500	124.55396	8.57500	124.52555				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	98.18256				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	96.01722				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	108.04639	6.60000	108.02712				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	96.10314				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	105.78087	8.62000	105.75648				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	95.87989				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			12.02000	93.21202	12.02000	93.18197				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	104.28623	9.67000	104.25918				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.09905				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	93.43496				0.00	0	
<b>Total LBK31 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 LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.01594				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	100.59944				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	95.39075				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	94.95653				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	85.97965				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	101.77388				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	106.44917	6.13000	106.43160				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	101.65727				0.00	0	205,183,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,183,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>205,183,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.08350				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	103.81065				0.00	0	1,350,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.86273				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	101.10152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.99914				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	102.04178				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	100.27557				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	101.59644				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	101.63860				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.47216				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	99.90412				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	99.90127				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	99.91536				0.00	0	50,000,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.12361				0.00	800,000,000	400,000,00
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	101.10144				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>	

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 30/09/2022 Spot Bond					0.00000	101.02615				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	100.82588				0.00	0	50,000,00
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MBF06: On 17/11/2021 Spot Bond					0.00000	99.95683				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	99.95302				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	100.94879				0.00	0	40,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	99.85920				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	100.20645				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	100.76245				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	101.05283				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	101.37417				0.00	0	40,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.00500				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	100.59561				0.00	0	
<b>Total MBP048 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 MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.60787				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.28634				0.00	0	150,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.91980				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	100.62946				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			7.51500	7.51500	7.51500	116.34258				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	109.19506	5.42000	109.17894				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.86400				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.39413				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	100.72590				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			8.13500	109.03896	8.13500	109.01508				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.33696				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			8.38500	99.06704	8.38500	99.04785				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.47500				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.50404				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.11653				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.97139				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	101.50574				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.20656				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01231				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01390				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	100.80043				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.99781				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.24113				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.97464				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	100.79924				0.00	0	150,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	102.07011				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.24014				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			8.08500	103.09165	8.08500	103.06908				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	100.25899				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	0.00000				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	99.84145				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	99.84145				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.82959				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	99.82952				0.00	40,000,000	40,000,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,00</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 MWAR06</b>										0.00	40,000,000	40,000,000
N6C26 On 21/03/2026 Spot Bond					0.00000	101.52982				0.00	0	
<b>Total N6C26 SPOT</b>										0.00	0	
<b>Total For N6C26</b>										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.33342				0.00	0	
<b>Total N6D26 SPOT</b>										0.00	0	
<b>Total For N6D26</b>										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.82331				0.00	0	
<b>Total N6E26 SPOT</b>										0.00	0	
<b>Total For N6E26</b>										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.05925				0.00	0	
<b>Total N6F26 SPOT</b>										0.00	0	
<b>Total For N6F26</b>										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.79458				0.00	0	
<b>Total N6G26 SPOT</b>										0.00	0	
<b>Total For N6G26</b>										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.71627				0.00	60,000,000	30,000,000
<b>Total N7B25 SPOT</b>										0.00	60,000,000	30,000,000
<b>Total For N7B25</b>										0.00	60,000,000	30,000,000
N7C25 On 20/03/2022 Spot Bond					0.00000	100.92038				0.00	0	
<b>Total N7C25 SPOT</b>										0.00	0	
<b>Total For N7C25</b>										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.09372				0.00	0	
<b>Total N7D25 SPOT</b>										0.00	0	
<b>Total For N7D25</b>										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.25299				0.00	0	
<b>Total N7E25 SPOT</b>										0.00	0	
<b>Total For N7E25</b>										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.60000	103.69743	5.60000	103.68161				0.00	0	
<b>Total NAM01 SPOT</b>										0.00	0	
<b>Total For NAM01</b>										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.22000	110.65896	6.22000	110.64024				0.00	0	
<b>Total NAM03 SPOT</b>										0.00	0	
<b>Total For NAM03</b>										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.01500	109.04882	9.01500	109.02226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.28922				0.00	0	20,000,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.31852				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	100.18650				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	100.43883				0.00	0	35,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23558				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	111.68866	5.78500	111.67135				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	104.08568	4.67000	104.07243				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	104.89851	5.08500	104.88397				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			6.38500	112.39794	6.38500	112.37843				0.00	0	260,600,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,600,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>260,600,00</b>
NBK17 On 22/04/2026 Spot Bond			7.58500	110.18295	7.58500	110.16054				0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			5.61500	108.38442	5.61500	108.36794				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20/On 01/06/2026 Spot Bond			6.92500	119.08921	6.92500	119.06695				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK20I/On 25/06/2021 Spot Bond					0.00000	100.72246				0.00	0	
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	
NBK21/On 21/07/2027 Spot Bond			7.93500	116.27317	7.93500	116.24818				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/On 19/11/2022 Spot Bond			4.71000	107.60645	4.71000	112.62373				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			6.62000	115.49500	6.62000	120.81097				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			7.66000	116.40443	7.66000	121.84095				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I/On 11/02/2022 Spot Bond					0.00000	100.02642				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	111.59128				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.97249				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	28.57422	100.00000	28.51132				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.18553				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/On 10/05/2026 Spot Bond			7.84500	113.55005	7.84500	113.52631				0.00	0	
<b>Total NBK27A 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 NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.11500	112.93211	5.11500	112.91636				0.00	0	300,000,00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NBK29 On 31/07/2026 Spot Bond			7.00500	118.01755	7.00500	117.99511				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.57000	112.40082	5.57000	112.38376				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.24500	109.71806	5.24500	109.70263				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.42017				0.00	0	100,000,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK35 On 10/05/2023 Spot Bond					0.00000	101.82470				0.00	0	38,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	104.06892				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.38893				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			9.81000	9.81000	9.81000	72.33824				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.30123				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.87282				0.00	0	30,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NBK43 On 20/02/2024 Spot Bond					0.00000	103.04343				0.00	0	21,000,00

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 NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>21,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.82883				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	100.94253				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.34071				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	100.06960				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	100.73153				0.00	0	40,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.02995				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	101.40759				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	101.61196				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.65160				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	101.16914				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	100.27687				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.13933				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	100.23054				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	99.52304				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	101.20895				0.00	0	80,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.48806				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	100.08103				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	100.37501				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	100.40530				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	100.80939				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			8.98000	105.71280	8.98000	105.68758				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	100.80244				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.01500	105.18005	9.01500	105.15486				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	100.80939				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	100.82038				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	100.83427				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	102.45893				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	104.04098				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	101.95310				0.00	860,000,000	538,900,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>538,900,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>860,000,000</b>	<b>538,900,000</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.34789				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.19114				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	101.69359				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	103.31373				0.00	0	3,535,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,535,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>3,535,000,000</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
NGL05 On 26/07/2023 Spot Bond					0.00000	101.48541				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.34298				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	100.30614				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	105.20871				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	104.52826				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.17172				0.00	0	2,500,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.09307				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.69570				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.40891				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.36395				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	103.54574				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	103.97675				0.00	0	
<b>Total NGT108 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 NGT108</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.92608	13.50000	99.96302				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	101.18441				0.00	0	60,000,00
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	100.35148				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.27611				0.00	0	50,000,00
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.98672				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.14391				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	101.13563				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.04074				0.00	220,000,000	110,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.48359				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.59075				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.56471				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			5.06000	5.06000	5.06000	210.29145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.71000	3.71000	3.71000	195.51410				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			2.91000	2.91000	2.91000	148.03139				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			3.49000	3.49000	3.49000	108.41595			3,769,200,000,000.00	1,080,000,000	540,000,000	
<b>Total NI29 SPOT</b>									<b>3,769,200,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,000</b>	
<b>Total For NI29</b>									<b>3,769,200,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,000</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			5.01000	5.01000	5.01000	105.84865				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	147.48420				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	197.58255	3.45000	197.52080				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			3.40500	3.40500	3.40500	145.47230				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	199.86314				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			3.50000	198.13569	3.50000	198.07360				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			5.12500	104.33114	5.12500	104.29375				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.43775				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	100.98854				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	97.92706				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	132.99979				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	100.75196				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	100.88438				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	101.20790				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	99.69514				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.54024				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	125.03399				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.29486				0.00	0	
<b>Total NN039 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 NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.83843				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	100.63815				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	143.94887				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	99.99997				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	143.73864				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	142.79342				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	100.94891				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	129.36427				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	97.50753				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	98.67528				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	98.31497				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	98.92132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.99967				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	102.24473				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	100.89691				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	110.30000				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	108.63000				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	112.13000				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	110.84000				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	109.74749				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>	
NNF02 On 01/08/2022 Spot Bond					0.00000	111.79438				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	99.93781				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	100.80360				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>	

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 14/07/2021 Spot Bond					0.00000	100.37655				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 17/02/2026 Spot Bond					0.00000	91.34614				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	101.07958				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	100.80891				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	101.16979				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	98.14287				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	111.79438				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	100.30133				0.00	0	
<b>Total NNF030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF030</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 19/04/2022 Spot Bond					0.00000	98.12528				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.09206				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	129.94295				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	108.12043				0.00	0	
<b>Total NNF06 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 NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.43133				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	85.68912				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	101.20786				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	101.21012				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	101.13340				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	100.91655				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	112.01474				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	101.29768				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.24288				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	101.01492				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	114.19269				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	101.04770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	108.66153	6.29000	108.64324				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			2.65000	199.63874	2.65000	199.58068				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			9.28500	121.37596	9.28500	121.34570				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	17.88504	100.00000	17.84524				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	101.11923				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	99.96936				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	101.11397				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.63950				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	100.86267				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	100.87444				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	100.87773				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.97320				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	101.32918				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.82531				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.48839				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	105.52951	5.46000	105.51406				0.00	0	40,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
OML07 On 19/03/2025 Spot Bond			7.19500	114.09127	7.19500	114.06935				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			5.65000	108.44712	5.65000	108.43071				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			7.52000	115.80408	7.52000	115.78085				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	100.90665				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.29695				0.00	0	50,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.16960				0.00	0	
<b>Total PEP01 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 PEP01</b>									<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.25845			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					0.00000	100.11620			0.00	0	
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.12018			0.00	0	
<b>Total PEP04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.15098			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	100.51556			0.00	0	
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.10942			0.00	0	20,000,00
<b>Total PMM55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For PMM55</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.19710			0.00	0	
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.35027			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	101.37215			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	101.39403			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			7.29000	118.69311	7.23500	118.94193			618,349,246,354,000.00	3,651,351,062,600	3,205,165,592,200
<b>Total R186 SPOT</b>									<b>18,349,246,354,000.00</b>	<b>651,351,062,600</b>	<b>205,165,592,200</b>
<b>Total For R186</b>									<b>18,349,246,354,000.00</b>	<b>651,351,062,600</b>	<b>205,165,592,200</b>
R197 On 07/12/2023 Spot Bond			1.48000	322.43880	1.45000	322.58453			57,266,419,960,000.00	38,693,527,000	159,389,091,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total R197 SPOT</b>									<b>57,266,419,960,000.00</b>	<b>38,693,527,000</b>	<b>159,389,091,20</b>
<b>Total For R197</b>									<b>57,266,419,960,000.00</b>	<b>38,693,527,000</b>	<b>159,389,091,20</b>
R202 On 07/12/2033 Spot Bond			4.05000	232.15060	4.06000	231.84557			133,590,572,730,000.00	32,985,326,600	245,328,753,40
<b>Total R202 SPOT</b>									<b>13,590,572,730,000.00</b>	<b>32,985,326,600</b>	<b>245,328,753,40</b>
<b>Total For R202</b>									<b>13,590,572,730,000.00</b>	<b>32,985,326,600</b>	<b>245,328,753,40</b>
R2023 On 28/02/2023 Spot Bond			4.65500	106.84326	4.62000	106.89179			376,847,923,000,000.00	940,246,600,000	1,049,259,663,40
<b>Total R2023 SPOT</b>									<b>6,847,923,000,000.00</b>	<b>940,246,600,000</b>	<b>1,049,259,663,40</b>
<b>Total For R2023</b>									<b>6,847,923,000,000.00</b>	<b>940,246,600,000</b>	<b>1,049,259,663,40</b>
R2030 On 31/01/2030 Spot Bond			8.95000	96.58899	8.95000	96.56564			689,085,797,100,000.00	2,311,629,698,000	2,163,888,168,30
<b>Total R2030 SPOT</b>									<b>19,085,797,100,000.00</b>	<b>311,629,698,000</b>	<b>163,888,168,30</b>
<b>Total For R2030</b>									<b>19,085,797,100,000.00</b>	<b>311,629,698,000</b>	<b>163,888,168,30</b>
R2032 On 31/03/2032 Spot Bond			9.76000	90.98872	9.76000	90.96503			870,779,014,400,000.00	1,831,022,440,000	1,508,963,110,40
<b>Total R2032 SPOT</b>									<b>7,077,914,400,000.00</b>	<b>831,022,440,000</b>	<b>508,963,110,40</b>
<b>Total For R2032</b>									<b>7,077,914,400,000.00</b>	<b>831,022,440,000</b>	<b>508,963,110,40</b>
R2035 On 28/02/2035 Spot Bond			10.44500	90.43987	10.44500	90.41486			363,562,221,391,000.00	1,949,599,063,800	1,825,863,128,10
<b>Total R2035 SPOT</b>									<b>13,562,221,391,000.00</b>	<b>949,599,063,800</b>	<b>325,863,128,10</b>
<b>Total For R2035</b>									<b>13,562,221,391,000.00</b>	<b>949,599,063,800</b>	<b>325,863,128,10</b>
R2037 On 31/01/2037 Spot Bond			10.63000	86.28897	10.63000	86.26429			801,610,582,116,000.00	1,486,510,873,200	1,689,784,274,50
<b>Total R2037 SPOT</b>									<b>11,610,582,116,000.00</b>	<b>486,510,873,200</b>	<b>589,784,274,50</b>
<b>Total For R2037</b>									<b>11,610,582,116,000.00</b>	<b>486,510,873,200</b>	<b>589,784,274,50</b>
R2040 On 31/01/2040 Spot Bond			10.77000	88.40468	10.77000	88.37906			667,992,290,956,000.00	1,083,379,042,800	1,431,879,135,70
<b>Total R2040 SPOT</b>									<b>7,992,290,956,000.00</b>	<b>883,379,042,800</b>	<b>431,879,135,70</b>
<b>Total For R2040</b>									<b>7,992,290,956,000.00</b>	<b>883,379,042,800</b>	<b>431,879,135,70</b>
R2044 On 31/01/2044 Spot Bond			10.80500	85.18441	10.80500	85.15966			228,583,390,930,000.00	1,224,302,026,000	1,581,327,811,20
<b>Total R2044 SPOT</b>									<b>18,583,390,930,000.00</b>	<b>224,302,026,000</b>	<b>581,327,811,20</b>
<b>Total For R2044</b>									<b>18,583,390,930,000.00</b>	<b>224,302,026,000</b>	<b>581,327,811,20</b>
R2048 On 28/02/2048 Spot Bond			10.73000	84.42408	10.73000	84.40009			532,149,197,480,000.00	1,523,033,476,000	1,983,966,961,80
<b>Total R2048 SPOT</b>									<b>12,149,197,480,000.00</b>	<b>523,033,476,000</b>	<b>383,966,961,80</b>
<b>Total For R2048</b>									<b>12,149,197,480,000.00</b>	<b>523,033,476,000</b>	<b>383,966,961,80</b>
R209 On 31/03/2036 Spot Bond			10.33000	70.06477	10.37000	69.81411			067,129,064,720,000.00	587,330,984,000	836,766,424,60
<b>Total R209 SPOT</b>									<b>7,129,064,720,000.00</b>	<b>587,330,984,000</b>	<b>336,766,424,60</b>
<b>Total For R209</b>									<b>7,129,064,720,000.00</b>	<b>587,330,984,000</b>	<b>336,766,424,60</b>
R210 On 31/03/2028 Spot Bond			3.00000	204.38377	3.00000	204.32246			318,997,854,000,000.00	106,332,618,000	63,780,611,70
<b>Total R210 SPOT</b>									<b>18,997,854,000,000.00</b>	<b>106,332,618,000</b>	<b>63,780,611,70</b>
<b>Total For R210</b>									<b>18,997,854,000,000.00</b>	<b>106,332,618,000</b>	<b>63,780,611,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212 On 31/01/2022 Spot Bond			0.56000	172.44356	0.56000	172.40320			242,168,584,000,000.00	432,443,900,000	252,070,000,000
<b>Total R212 SPOT</b>									<b>12,168,584,000,000.00</b>	<b>432,443,900,000</b>	<b>252,070,000,000</b>
<b>Total For R212</b>									<b>12,168,584,000,000.00</b>	<b>432,443,900,000</b>	<b>252,070,000,000</b>
R213 On 28/02/2031 Spot Bond			9.35500	86.51316	9.37500	86.37782			280,635,587,730,500.00	885,156,129,100	854,020,223,800
<b>Total R213 SPOT</b>									<b>10,635,587,730,500.00</b>	<b>885,156,129,100</b>	<b>354,020,223,800</b>
<b>Total For R213</b>									<b>10,635,587,730,500.00</b>	<b>885,156,129,100</b>	<b>354,020,223,800</b>
R214 On 28/02/2041 Spot Bond			10.71000	66.97859	10.71000	66.95960			323,861,184,540,000.00	870,575,274,000	757,943,679,100
<b>Total R214 SPOT</b>									<b>13,861,184,540,000.00</b>	<b>870,575,274,000</b>	<b>757,943,679,100</b>
<b>Total For R214</b>									<b>13,861,184,540,000.00</b>	<b>870,575,274,000</b>	<b>757,943,679,100</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.94301			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	101.09177			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	100.59660			0.00	0	31,000,000
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>31,000,000</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>31,000,000</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.96927			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.88768			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	101.22163			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	99.36892			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	97.85393			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	96.65199			0.00	0	
<b>Total RDFB18 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 RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.98943			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	100.74684			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	100.78153			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	100.67140			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	98.82086			0.00	0	
<b>Total RDFB23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.66097			0.00	0	
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.22452			0.00	0	
<b>Total RDFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>									<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.96685			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	100.89787			0.00	0	
<b>Total RED143 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>									<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	100.08355			0.00	0	
<b>Total RED151 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>									<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2021 Spot Bond					0.00000	101.65826			0.00	1,000,000,000	500,000,00

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 RED161 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
RED40: On 29/01/2024 Spot Bond					0.00000	100.35504				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	101.63945				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	102.45567				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	103.52771				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	100.67435				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	100.76153				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	101.42077				0.00	0	400,000,000
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.45053				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	101.11100				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	100.37418				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	100.34022				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	100.08924				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</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	111.63322	6.27000	111.61430				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			11.24500	99.33494	11.24500	99.30508				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	112.11945	4.78000	112.10481				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.18446				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	100.93144				0.00	0	
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.41000	104.58456	4.41000	104.57198				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			6.98000	112.75106	6.98000	112.72969				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.98042				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			5.73500	113.41762	5.73500	113.39991				0.00	0	
<b>Total SBS27 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 SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.07500	108.53971	7.07500	108.51886			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			7.50000	115.09505	7.50000	115.07177			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			6.04000	113.66254	6.04000	113.64417			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			6.27500	111.80907	6.27500	111.78999			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.48000	110.26015	8.48000	110.23485			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			4.71000	101.87405	4.71000	101.86095			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			5.10500	106.98379	5.10500	106.96914			0.00	0	30,000,00
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS42 On 12/11/2025 Spot Bond			6.68000	115.21607	6.68000	115.19550			0.00	0	
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			7.65000	116.04786	7.65000	116.02418			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			5.12500	111.74302	5.12500	111.72740			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	101.30157			0.00	0	100,000,00
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.70481			0.00	0	20,000,00

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 SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.41000	106.19277	4.41000	106.17998				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			5.67000	5.67000	5.67000	112.94524				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	103.84451				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	103.22254				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	101.70130				0.00	0	14,000,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.73000	108.14633	4.73000	108.13244				0.00	0	60,000,00
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.61652				0.00	0	30,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.97253				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	100.93130				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	100.78667				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	100.79727				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.84276				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	100.59688				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	101.02855				0.00	0	30,000,00
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.67796				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.16950				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	101.07203				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			1.87000	319.47955	1.87000	319.39336				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.30968				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.73176				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.09843				0.00	356,000,000	356,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>356,000,000</b>	<b>356,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>356,000,000</b>	<b>356,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.07107				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	104.51196				0.00	0	500,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</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 SBT104</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</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	102.47581				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.30040				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.72000	113.11537	6.72000	113.09483				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.45885				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	99.72121				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	105.80218				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.44736				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.78441				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	99.55690				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	100.11417				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.94193				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	99.94443				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	100.12867				0.00	0	49,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,000,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>49,000,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.94227				0.00	0	40,000,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.93923				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	99.93849				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	99.94393				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.93850				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	99.92932				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	99.93203				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	99.34505				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.93634				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	110.50234	6.42000	110.48326				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	101.42920				0.00	0	70,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.13234				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	99.83232				0.00	1,000,000,000	1,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.26163				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	101.68540				0.00	0	30,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.11670				0.00	0	41,000,00
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.20146				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.75587				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.88654				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.87315				0.00	0	
<b>Total SPG006 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 SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.11061				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.63014				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.50379				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.14683				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.96111				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.46116				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	144.63075				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.21000	119.08908	7.21000	119.06591				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			8.86500	89.36478	8.86500	89.34371				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	98.05329				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	101.24231				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	100.45867				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond			6.02000	109.18888	6.02000	109.17119				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			4.96000	106.57113	4.96000	106.53341				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.62516				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.21487				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.05659				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN047 On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	314.82924				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.26183				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.15190				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>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.48657				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.45337				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	147.79658				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			5.16000	5.16000	5.16000	103.82600				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			4.03000	4.03000	4.03000	104.30120				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			4.18000	4.18000	4.18000	189.92089				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	101.12199				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	101.10004				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	101.04609				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	100.91711				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89460				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	100.85950				0.00	0	
<b>Total SSN077 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 SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.46931				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 31/07/2021 Spot Bond					0.00000	99.68900				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.14961				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.02486				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.12435				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	212.84833				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.57973				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.46651				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.17700				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	100.95242				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	101.24216				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.03769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			9.61500	92.86561	9.61500	92.84153				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.94632				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.96471				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 04/06/2021 Spot Bond					0.00000	100.88403				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			4.22500	91.72613	4.22500	189.39501				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 07/12/2033 Spot Bond			5.11500	87.17879	5.11500	209.17830				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.12292				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.01138				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN108</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN109</b>										<b>0.00</b>	<b>0</b>	
SSN11(On 17/05/2021 Spot Bond					0.00000	99.94989				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	100.85124				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	100.38600				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>	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.07791				0.00	0	
<b>Total SSN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN113</b>										<b>0.00</b>	<b>0</b>	
SSN114 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
<b>Total SSN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
<b>Total For SSN114</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
SSN115 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,410,000,00
<b>Total SSN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,410,000,00</b>
<b>Total For SSN115</b>										<b>0.00</b>	<b>0</b>	<b>6,410,000,00</b>
SZ25 On 30/09/2025 Spot Bond			7.80500	105.42839	7.80500	105.40633				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	101.18669				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	107.15354	3.74000	107.14257				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	100.96660				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	101.01160				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	100.96783				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.67546				0.00	0	80,000,00
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	100.70677				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	101.21140	7.21000	101.18751				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	100.24011				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	101.36770				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	100.86911				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	100.17735				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	100.49575				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	101.37907				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	101.04058				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	101.59644				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	100.58420				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.87126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2024 Spot Bond					0.00000	101.21858				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	101.21367				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	100.54946				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	100.52740				0.00	1,000,000,000	500,000,000
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.91131				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	100.16961				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>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.37044				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	101.21733				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	108.09216	3.74000	108.08111				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.54246				0.00	0	73,000,000
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>73,000,000</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
TH14A: On 21/11/2021 Spot Bond			3.74000	107.35156	3.74000	107.34057				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	101.35080				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	101.38866				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	101.25890				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	101.71844				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	101.72669				0.00	0	65,000,00
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.39018				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	102.11619				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	102.73162				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	102.51955				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	101.15468				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.68798				0.00	0	
<b>Total TH15A3 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 TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.05431				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	101.11233				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	101.06417				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	101.21301				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	101.48647				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	101.53995				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	101.31588				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	101.72051				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	101.26335				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	103.01668				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	102.19785				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.72938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.07948				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	101.00267				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	101.90130	8.49000	101.87789				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	101.12983				0.00	0	13,020,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,020,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>13,020,000,00</b>
TH16A' On 21/08/2024 Spot Bond					0.00000	101.13203				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	101.07730				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	101.12546				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	101.29463	5.76000	101.27874				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	101.17361				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	101.25240				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.25678				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	101.24146				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	101.34650				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	101.31806				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	101.71186				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	101.89776				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	101.78842				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	100.76829				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	100.81751				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	101.06900				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	100.60823				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	100.81514				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			5.76000	105.78617	5.76000	105.76984				0.00	0	
<b>Total TL24 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 TL24</b>									<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.82000	109.84795	6.82000	109.82793			0.00	0	80,000,00
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.98537			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	100.61817			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			7.68500	105.83970	7.68500	105.81790			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	100.92426			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	100.79304			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	101.15609			0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01343			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	109.69029	6.60000	109.67093			0.00	0	1,313,787,60
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,313,787,60</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>1,313,787,60</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	22.94749	100.00000	22.89698			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			8.23500	106.65642	8.23500	106.63265		3,294,000,000,000.00	400,000,000	9,187,158,10	
<b>Total TN25 SPOT</b>								<b>3,294,000,000,000.00</b>	<b>400,000,000</b>	<b>9,187,158,10</b>	
<b>Total For TN25</b>								<b>3,294,000,000,000.00</b>	<b>400,000,000</b>	<b>9,187,158,10</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.30839	100.00000	14.27638		0.00	0		

Contract Details	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/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			9.00500	99.49173	9.00500	99.46753				0.00	0	10,896,444,80
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,896,444,80</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>10,896,444,80</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.36809	100.00000	9.34713				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			10.56000	100.63101	10.56000	100.60271				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.29398	8.00000	117.26884				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			12.05000	91.32947	12.05000	91.30028				0.00	0	1,890,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,890,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>1,890,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.00636	10.75000	100.97747				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.90244				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	104.67935	5.73000	104.66301				0.00	0	17,543,40
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,543,40</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>17,543,40</b>
TRA3A On 14/11/2022 Spot Bond					0.00000	99.97621				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	99.98206				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.02254				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.43345				0.00	0	20,670,35
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,670,35</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>20,670,35</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.45606				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	109.22551	6.02000	109.20781				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	100.43345				0.00	0	45,934,21
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,934,21</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>45,934,21</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.45606				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	100.71737	8.62000	100.69415				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	97.70513				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	101.38424				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	99.10964				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	98.52337				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP25: On 16/09/2021 Spot Bond					0.00000	98.59793				0.00	0	
<b>Total TSP251 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 TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.95710				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>	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.86174				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>	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.73215				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>	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.42566				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>	
TSP25 On 11/03/2022 Spot Bond					0.00000	95.90367				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>	
TSP25 On 16/03/2022 Spot Bond					0.00000	95.76598				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>	
TSP25 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000.00	7,000,000,000	7,000,000,000	
<b>Total TSP259 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>7,000,000,000</b>	
<b>Total For TSP259</b>									<b>10,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>7,000,000,000</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.21310				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	100.27532				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.08463				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.31022				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	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 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	107.86279			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	101.06964			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	101.06964			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	100.88131			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	100.34730			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	103.27008			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	107.15890			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	101.05610			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>	
TWC37 On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		460,000,000,000,000.00	24,600,000,000	28,300,000,000	
<b>Total TWC373 SPOT</b>								<b>0,000,000,000,000.00</b>	<b>24,600,000,000</b>	<b>28,300,000,000</b>	
<b>Total For TWC373</b>								<b>0,000,000,000,000.00</b>	<b>24,600,000,000</b>	<b>28,300,000,000</b>	
UG26 On 09/03/2026 Spot Bond			9.38500	109.32803	9.38500	109.30078		0.00	0	0	
<b>Total UG26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UG26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.94663		0.00	0	0	50,000,000
<b>Total UU1A01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For UU1A01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>50,000,000</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
UU1A0' On 15/05/2026 Spot Bond					0.00000	99.93964				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.93641				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	99.92245				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	100.50131				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	100.31436				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	101.18890				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14843				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	99.98697				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	99.98636				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	100.79491				0.00	800,000,000	400,000,000
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85286				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	104.32214	4.44500	104.30946				0.00	0	
<b>Total WSP5 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 WSP5</b>									<b>0.00</b>	<b>0</b>	
WSP5/f On 28/05/2021 Spot Bond			100.00000	100.63984	100.00000	100.37500			0.00	0	
<b>Total WSP5/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>2.26e+017</b>	<b>122,943,857,705,000</b>	<b>131,967,608,21</b>
<b>Total for SPOT :</b>									<b>2.26e+017</b>	<b>943,857,705,000</b>	<b>131,967,608,21</b>
<b>Total Futures</b>									<b>2.26e+017</b>	<b>943,857,705,480</b>	<b>131,968,656,01</b>
<b>Total Options</b>									<b>11 286 345.00</b>	<b>6,000</b>	<b>103,75</b>
<b>Grand Total:</b>									<b>2.26e+017</b>	<b>943,857,711,480</b>	<b>131,968,759,77</b>