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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/06/2021

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	05/08/2021	Bond Future			11.17334	78.97106	11.20112	78.82106			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.40615	76.07241	11.43460	75.92328			0.00	0	
ES33	On	03/02/2022	Bond Future			11.64924	76.97134	11.67874	76.82136			0.00	0	
ES33	On	05/05/2022	Bond Future			11.89551	74.12500	11.92617	73.97375			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	05/08/2021	Bond Future			11.67187	77.89856	11.69445	77.75982			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			11.89141	74.50533	11.91453	74.36765			0.00	0	
ES42	On	03/02/2022	Bond Future			12.11317	75.38627	12.13713	75.24788			0.00	0	
ES42	On	05/05/2022	Bond Future			12.34572	72.04000	12.37067	71.90043			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	05/08/2021	Bond Future			153.43291	153.43291	153.19991	153.19991			0.00	0	5,20
I2025	On	04/11/2021	Bond Future			155.13586	155.13586	154.90535	154.90535			0.00	0	
I2025	On	03/02/2022	Bond Future			155.39806	155.39806	155.16678	155.16678			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	05/05/2022	Bond Future			157.27686	157.27686	157.04385	157.04385			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
I2029	On	05/08/2021	Bond Future			113.74380	113.74380	113.88598	113.88598			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			113.83741	113.83741	113.98492	113.98492			0.00	0	
I2029	On	03/02/2022	Bond Future			115.18165	115.18165	115.33236	115.33236			0.00	0	
I2029	On	05/05/2022	Bond Future			115.38420	115.38420	115.53746	115.53746			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,00</b>
I2033	On	05/08/2021	Bond Future			107.14444	107.14444	107.23240	107.23240			0.00	0	9,00
I2033	On	04/11/2021	Bond Future			107.08547	107.08547	107.17800	107.17800			0.00	0	
I2033	On	03/02/2022	Bond Future			108.34989	108.34989	108.44487	108.44487			0.00	0	
I2033	On	05/05/2022	Bond Future			108.39086	108.39086	108.48774	108.48774			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,00</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,00</b>
I2038	On	05/08/2021	Bond Future			118.43565	118.43565	119.11897	119.11897			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			119.75020	119.75020	120.44509	120.44509			0.00	0	
I2038	On	03/02/2022	Bond Future			119.39848	119.39848	120.10308	120.10308			0.00	0	
I2038	On	05/05/2022	Bond Future			120.84222	120.84222	121.55614	121.55614			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	05/08/2021	Bond Future			108.34427	108.34427	109.70669	109.70669			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			107.71024	107.71024	109.09131	109.09131			0.00	0	
I2046	On	03/02/2022	Bond Future			108.98224	108.98224	110.38115	110.38115			0.00	0	
I2046	On	05/05/2022	Bond Future			108.43018	108.43018	109.84673	109.84673			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
I2050	On	05/08/2021	Bond Future			109.66778	109.66778	110.57919	110.57919			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			110.88482	110.88482	111.80991	111.80991			0.00	0	
I2050	On	03/02/2022	Bond Future			110.23256	110.23256	111.16995	111.16995			0.00	0	
I2050	On	05/05/2022	Bond Future			111.56545	111.56545	112.51490	112.51490			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
R186	On	05/08/2021	Bond Future			7.49372	114.51780	7.47481	114.60669		6.52	28,629,450.00	250	86,90
R186	On	04/11/2021	Bond Future			7.68263	115.76070	7.66166	115.85439		5.55	0.00	0	
R186	On	03/02/2022	Bond Future			7.87919	111.81780	7.85649	111.91397		5.41	0.00	0	
R186	On	05/05/2022	Bond Future			8.09165	113.14446	8.06718	113.24247		5.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>28,629,450.00</b>	<b>250</b>	<b>86,95</b>
R186	On	05/08/2021	Bond Future	8.62	Call			5,250.40000	5.25040	5,161,610	7.19	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			21.30000	0.02130	21,400	7.19	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,293.86000	5.29386	5,205,060	7.20	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			20.46000	0.02046	20,550	7.20	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,206.91000	5.20691	5,118,130	7.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			22.15000	0.02215	22,260	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			780.81000	0.78081	804,540	5.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			246.42000	0.24642	254,340	6.12	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,706.38000	2.70638	2,636,090	5.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			768.16000	0.76816	791,560	5.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,737.64000	2.73764	2,667,010	5.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			755.69000	0.75569	778,750	5.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,675.29000	2.67529	2,605,330	5.68	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,777.05000	1.77705	1,719,450	5.56	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,294.04000	1.29404	1,330,130	5.56	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,066.49000	5.06649	4,980,720	6.12	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			846.91000	0.84691	814,780	5.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,324.52000	3.32452	3,388,560	5.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			860.09000	0.86009	827,620	5.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,294.14000	3.29414	3,357,840	5.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			873.42000	0.87342	840,600	5.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,263.92000	3.26392	3,327,270	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,796.75000	1.79675	1,834,620	5.46	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,755.80000	2.75580	2,696,180	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,827.71000	1.82771	1,866,100	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,779.90000	2.77990	2,720,030	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,812.17000	1.81217	1,850,310	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,804.10000	2.80410	2,743,960	5.46	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,35</b>
<b>Total For R186</b>												<b>28,629,450.00</b>	<b>250</b>	<b>117,35</b>
R197	On	05/08/2021	Bond Future			321.65319	321.65319	321.61570	321.61570			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.22282	325.22282	325.19559	325.19559			0.00	0	
R197	On	03/02/2022	Bond Future			320.91280	320.91280	320.88926	320.88926			0.00	0	
R197	On	05/05/2022	Bond Future			324.79354	324.79354	324.77186	324.77186			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,12</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,12</b>
R202	On	05/08/2021	Bond Future			234.87053	234.87053	235.76066	235.76066			0.00	0	9,43
R202	On	04/11/2021	Bond Future			237.47716	237.47716	238.38499	238.38499			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			235.95211	235.95211	236.87363	236.87363			0.00	0	
R202	On	05/05/2022	Bond Future			238.80499	238.80499	239.73918	239.73918			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,43</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>9,43</b>
R2023	On	05/08/2021	Bond Future			5.27546	107.09577	5.27602	107.09492		0.97	4,926,405.42	46	15,36
R2023	On	04/11/2021	Bond Future			5.44890	104.35094	5.44685	104.35355		1.05	0.00	0	
R2023	On	03/02/2022	Bond Future			5.65526	105.55839	5.65143	105.56232		0.96	0.00	0	
R2023	On	05/05/2022	Bond Future			5.92456	102.90003	5.91864	102.90469		0.86	0.00	0	
<b>Total R2023 Future</b>												<b>4,926,405.42</b>	<b>46</b>	<b>15,36</b>
R2023	On	05/08/2021	Bond Future	5.30	Call			177.27000	0.17727	175,640	1.15	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			141.05000	0.14105	138,570	1.15	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			185.48000	0.18548	183,860	1.15	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			134.16000	0.13416	131,690	1.15	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			169.30000	0.16930	167,640	1.15	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			148.19000	0.14819	145,680	1.15	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			718.85000	0.71885	720,550	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			42.94000	0.04294	42,060	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			741.96000	0.74196	743,690	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			44.14000	0.04414	43,240	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			730.32000	0.73032	732,030	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			45.51000	0.04551	44,600	1.01	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			89.35000	0.08935	88,020	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			679.02000	0.67902	681,620	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			85.74000	0.08574	84,460	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			696.14000	0.69614	698,790	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			87.64000	0.08764	86,340	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			687.68000	0.68768	690,310	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			214.99000	0.21499	216,160	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			520.53000	0.52053	517,030	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			212.84000	0.21284	214,000	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			509.16000	0.50916	505,680	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			217.16000	0.21716	218,340	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			514.84000	0.51484	511,350	0.91	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>4,926,405.42</b>	<b>46</b>	<b>15,36</b>
R2030	On	05/08/2021	Bond Future			9.02841	94.23502	9.02524	94.25280		11.07	0.00	0	101,28
R2030	On	04/11/2021	Bond Future			9.21762	95.25831	9.21373	95.27942		10.03	0.00	0	
R2030	On	03/02/2022	Bond Future			9.41527	92.35628	9.41096	92.37888		9.70	0.00	0	
R2030	On	05/05/2022	Bond Future			9.62400	93.45246	9.61938	93.47586		9.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>101,25</b>
R2030	On	05/08/2021	Bond Future	10.42	Call			7,451.14000	7.45114	7,431,140	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			31.43000	0.03143	29,210	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,032.80000	1.03280	1,022,590	11.19	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,326.29000	3.32629	3,329,520	10.63	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			320.67000	0.32067	306,120	10.63	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,066.82000	3.06682	3,039,170	11.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			74.26000	0.07426	70,260	12.41	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,189.49000	4.18949	4,163,980	11.91	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			235.73000	0.23573	228,000	11.91	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,958.53000	1.95853	1,952,910	10.94	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			32.47000	0.03247	30,200	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,729.10000	1.72910	1,701,110	11.19	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			46.34000	0.04634	43,430	12.57	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,140.06000	2.14006	2,135,590	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			751.79000	0.75179	729,540	10.90	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,832.20000	7.83220	7,848,950	10.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			452.23000	0.45223	442,360	11.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,118.41000	6.11841	6,096,630	12.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,140.42000	1.14042	1,114,700	11.03	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			512.47000	0.51247	502,290	11.51	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,856.15000	2.85615	2,828,190	11.51	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,377.66000	15.37766	15,359,880	13.34	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			855.43000	0.85543	832,030	10.94	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,858.16000	6.85816	6,837,470	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,500.53000	7.50053	7,480,590	12.71	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			30.41000	0.03041	28,250	12.71	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,401.73000	7.40173	7,381,680	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.01000	0.00001	0,010	13.34	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			8.46000	0.00846	7,430	10.24	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,563.57000	1.56357	1,555,630	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,774.97000	5.77497	5,787,350	9.30	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			467.24000	0.46724	458,510	9.30	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,654.69000	3.65469	3,660,830	9.70	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,205.80000	1.20580	1,190,830	9.70	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,258.27000	11.25827	11,235,650	12.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,544.28000	7.54428	7,520,650	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			394.71000	0.39471	392,190	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,588.07000	7.58807	7,564,450	11.50	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			389.54000	0.38954	387,030	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,500.41000	7.50041	7,476,770	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,222.76000	2.22276	2,203,310	10.00	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			165.81000	0.16581	163,980	12.30	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			971.91000	0.97191	969,810	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,603.23000	4.60323	4,580,020	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,297.32000	2.29732	2,298,980	10.00	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			399.83000	0.39983	397,300	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			119.62000	0.11962	118,110	12.30	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,470.25000	10.47025	10,447,310	12.30	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			705.27000	0.70527	704,520	11.04	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,856.78000	3.85678	3,836,600	9.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,947.02000	1.94702	1,949,440	9.89	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,598.21000	2.59821	2,580,750	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,918.64000	2.91864	2,923,780	9.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,316.07000	6.31607	6,329,610	9.04	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			757.09000	0.75709	748,030	9.04	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,839.45000	2.83945	2,821,350	9.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,687.31000	2.68731	2,691,810	9.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,867.08000	2.86708	2,848,910	9.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,662.62000	2.66262	2,667,050	9.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,812.25000	2.81225	2,794,220	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,313.48000	2.31348	2,316,930	9.76	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,298.14000	3.29814	3,278,990	9.76	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,462.08000	4.46208	4,471,420	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,459.11000	1.45911	1,445,850	9.29	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,872.48000	7.87248	7,849,130	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,712.46000	2.71246	2,717,030	9.66	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,156.09000	4.15609	4,136,990	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,906.68000	4.90668	4,886,460	9.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,937.46000	3.93746	3,945,310	9.24	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,065.16000	7.06516	7,079,370	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			999.60000	0.99960	990,410	8.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,563.04000	8.56304	8,579,410	8.81	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			662.26000	0.66226	655,230	8.81	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,073.88000	2.07388	2,077,060	9.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,500.88000	2.50088	2,505,180	9.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			4,939.29000	4.93929	4,919,020	9.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,057.86000	2.05786	2,060,990	9.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,971.98000	4.97198	4,951,670	9.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,041.95000	2.04195	2,045,040	9.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,401.51000	5.40151	5,412,680	8.97	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,610.04000	1.61004	1,597,810	8.97	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			7,937.07000	7.93707	7,914,290	10.56	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,089.76000	1.08976	1,090,380	10.56	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,559.95000	2.55995	2,544,400	9.24	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,24</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>130,54</b>
R2032	On	05/08/2021	Bond Future			9.71796	93.37823	9.72496	93.33546		12.43	3,361,616.28	36	120,20
R2032	On	04/11/2021	Bond Future			9.91395	90.24713	9.92073	90.20692		12.05	3,248,896.68	36	5
R2032	On	03/02/2022	Bond Future			10.11459	91.29192	10.12148	91.25228		11.45	0.00	0	
R2032	On	05/05/2022	Bond Future			10.32203	88.22857	10.32910	88.18913		11.68	0.00	0	
<b>Total R2032 Future</b>												<b>6,610,512.96</b>	<b>72</b>	<b>120,28</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			9,304.35000	9.30435	9,344,770	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			19.71000	0.01971	17,360	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,356.41000	9.35641	9,396,900	14.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			19.08000	0.01908	16,800	14.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,252.25000	9.25225	9,292,610	14.66	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			20.35000	0.02035	17,940	14.66	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,120.91000	10.12091	10,153,130	14.52	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			310.74000	0.31074	302,750	14.52	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,026.96000	10.02696	10,059,040	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,290.77000	2.29077	2,300,260	11.89	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,173.92000	15.17392	15,212,100	14.97	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			318.13000	0.31813	310,000	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			52.60000	0.05260	50,570	14.97	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,073.93000	10.07393	10,106,080	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			314.41000	0.31441	306,350	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,662.16000	4.66216	4,625,630	11.26	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,066.00000	1.06600	1,069,680	11.26	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,830.84000	2.83084	2,800,120	11.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,540.95000	1.54095	1,523,500	12.17	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,925.53000	3.92553	3,941,350	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,624.12000	2.62412	2,600,300	11.53	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,966.17000	4.96617	4,934,190	10.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,988.45000	1.98845	1,968,070	11.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,261.84000	3.26184	3,275,310	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,155.40000	3.15540	3,129,230	11.36	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,859.19000	6.85919	6,823,630	10.45	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/02/2022	Bond Future	9.62	Call		1,868.13000	1.86813	1,876,170	10.88	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,138.81000	6.13881	6,161,000	12.17	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,397.73000	2.39773	2,375,050	11.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,334.81000	2.33481	2,344,730	11.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,150.99000	4.15099	4,121,270	11.08	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,036.42000	8.03642	7,999,500	10.38	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,776.77000	1.77677	1,784,430	10.84	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,014.44000	5.01444	5,033,700	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,441.71000	2.44171	2,418,810	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,226.39000	4.22639	4,243,240	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,419.50000	2.41950	2,396,710	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,158.72000	4.15872	4,175,340	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		964.18000	0.96418	968,260	10.45	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,260.54000	4.26054	4,277,500	11.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,539.44000	4.53944	4,557,290	11.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,231.01000	2.23101	2,209,220	11.67	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,816.72000	4.81672	4,785,120	10.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,463.82000	2.46382	2,440,800	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		684.81000	0.68481	687,530	10.38	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,192.63000	4.19263	4,209,370	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,869.88000	6.86988	6,893,750	12.40	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,316.01000	1.31601	1,300,240	12.40	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,322.58000	2.32258	2,303,760	12.38	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,153.89000	6.15389	6,174,590	12.39	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,306.35000	2.30635	2,287,610	12.39	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,081.37000	6.08137	6,101,910	12.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,338.92000	2.33892	2,320,020	12.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,117.60000	6.11760	6,138,220	12.38	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>6,610,512.96</b>	<b>72</b>	<b>125,10</b>
R2035	On	05/08/2021	Bond Future			10.27287	93.83697	10.30026	93.65375	13.64	27,869,580.09	297	82,46
R2035	On	04/11/2021	Bond Future			10.46881	90.38105	10.49683	90.19884	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future			10.67255	91.42704	10.70155	91.24389	12.71	0.00	0	
R2035	On	05/05/2022	Bond Future			10.87468	88.03375	10.90478	87.84894	13.07	0.00	0	
<b>Total R2035 Future</b>											<b>27,869,580.09</b>	<b>297</b>	<b>82,46</b>
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,553.52000	44.55352	44,370,300	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		137.94000	0.13794	118,960	15.62	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,660.73000	3.66073	3,785,770	14.45	0.00	0	

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			600.74000	0.60074	542,560	14.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,750.93000	2.75093	2,609,670	13.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,436.94000	44.43694	44,253,720	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			850.54000	0.85054	892,500	13.36	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,670.23000	44.67023	44,487,010	12.55	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,890.59000	6.89059	7,054,830	15.62	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,220.13000	4.22013	4,096,940	12.90	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,723.84000	1.72384	1,782,860	12.90	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,488.26000	2.48826	2,397,920	13.47	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,282.88000	3.28288	3,374,750	13.47	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,285.89000	18.28589	18,465,430	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,323.01000	8.32301	8,469,900	15.36	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			697.35000	0.69735	662,030	15.36	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,152.97000	5.15297	5,272,000	14.14	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,480.00000	1.48000	1,416,820	14.14	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,782.03000	3.78203	3,666,020	13.04	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,697.89000	1.69789	1,756,260	12.89	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			12,138.42000	12.13842	12,303,290	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			295.48000	0.29548	278,140	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,186.54000	12.18654	12,351,610	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			290.99000	0.29099	273,850	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,090.31000	12.09031	12,254,960	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			31.52000	0.03152	28,850	16.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,294.31000	1.29431	1,237,130	14.36	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,210.91000	3.21091	3,301,480	13.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,544.62000	2.54462	2,452,980	13.45	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,261.79000	4.26179	4,137,950	12.89	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			300.04000	0.30004	282,480	16.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,024.75000	2.02475	2,090,950	13.04	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			5,695.63000	5.69563	5,820,660	14.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,176.96000	2.17696	2,109,150	13.29	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,121.25000	5.12125	5,002,880	12.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,271.95000	2.27195	2,336,730	12.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,649.96000	7.64996	7,782,270	13.96	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,696.96000	2.69696	2,617,880	12.98	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,782.31000	5.78231	5,655,650	12.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,867.72000	1.86772	1,924,210	12.06	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,176.84000	6.17684	6,296,700	13.45	0.00	0	

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	11.88	Put		1,325.17000	1.32517	1,279,070	14.20	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		5,717.62000	5.71762	5,832,960	13.29	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		3,738.45000	3.73845	3,640,410	12.63	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		7,720.79000	7.72079	7,574,820	11.64	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,063.43000	1.06343	1,100,610	11.64	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,513.87000	5.51387	5,627,060	13.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		1,496.96000	1.49696	1,446,120	13.96	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call		4,733.30000	4.73330	4,837,370	12.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,553.97000	5.55397	5,667,590	13.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		2,251.41000	2.25141	2,181,880	13.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,473.87000	5.47387	5,586,610	13.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		2,290.72000	2.29072	2,220,310	13.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,986.44000	1.98644	1,923,150	13.45	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,412.51000	3.41251	3,497,620	12.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		4,809.41000	4.80941	4,914,430	13.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		2,651.29000	2.65129	2,573,160	13.00	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,773.32000	4.77332	4,659,650	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		2,515.47000	2.51547	2,584,950	12.34	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		8,322.57000	8.32257	8,459,620	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,270.98000	2.27098	2,201,020	13.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		2,490.76000	2.49076	2,425,570	13.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,873.39000	6.87339	6,993,340	13.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		2,473.67000	2.47367	2,408,810	13.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,793.89000	6.79389	6,913,170	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		2,507.97000	2.50797	2,442,440	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,833.61000	6.83361	6,953,230	13.70	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,10</b>
<b>Total For R2035</b>											<b>27,869,580.09</b>	<b>297</b>	<b>95,60</b>
R2037	On	05/08/2021	Bond Future			10.48717	85.19741	10.52477	84.94558	14.95	0.00	0	126,50
R2037	On	04/11/2021	Bond Future			10.67354	86.12262	10.71214	85.87089	13.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.86716	82.86479	10.90715	82.61116	13.95	0.00	0	
R2037	On	05/05/2022	Bond Future			11.06704	83.84853	11.10854	83.59247	13.69	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>126,50</b>
R2037	On	05/08/2021	Bond Future	12.27	Call		10,576.27000	10.57627	10,823,490	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		21.20000	0.02120	16,590	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		10,630.25000	10.63025	10,877,590	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		20.60000	0.02060	16,110	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		10,522.23000	10.52223	10,769,330	18.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		21.81000	0.02181	17,080	18.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		268.49000	0.26849	248,160	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,010.08000	6.01008	6,192,300	15.10	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,451.47000	12.45147	12,683,120	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		264.41000	0.26441	244,330	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,498.64000	12.49864	12,730,540	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		260.39000	0.26039	240,560	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,404.31000	12.40431	12,635,710	17.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,920.83000	9.92083	10,139,390	16.70	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		475.72000	0.47572	442,550	16.70	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,169.13000	1.16913	1,099,620	15.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,534.12000	5.53412	5,696,050	14.48	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,202.98000	2.20298	2,111,280	14.48	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,574.20000	5.57420	5,736,720	14.49	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,183.60000	2.18360	2,092,490	14.49	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,614.59000	5.61459	5,777,720	14.51	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,164.60000	2.16460	2,074,100	14.51	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,599.88000	2.59988	2,510,860	14.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,848.70000	6.84870	7,016,210	14.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,582.43000	2.58243	2,493,880	14.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,888.41000	6.88841	7,056,380	14.66	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,565.38000	2.56538	2,477,290	14.66	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,809.33000	6.80933	6,976,370	14.63	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,20</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>127,70</b>
R2040	On	05/08/2021	Bond Future			10.62521	87.22691	10.65769	86.99384	15.53	0.00	0	85,60
R2040	On	04/11/2021	Bond Future			10.80722	88.17421	10.84053	87.94149	14.47	0.00	0	
R2040	On	03/02/2022	Bond Future			10.99621	84.68985	11.03070	84.45553	14.54	0.00	0	
R2040	On	05/05/2022	Bond Future			11.19076	85.69531	11.22655	85.45880	14.25	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>85,60</b>
R2040	On	05/08/2021	Bond Future	12.48	Call		11,655.39000	11.65539	11,884,580	19.39	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		18.79000	0.01879	14,910	19.39	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,711.64000	11.71164	11,940,920	19.41	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		218.12000	0.21812	187,130	17.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,253.03000	6.25303	6,455,110	17.29	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,118.41000	23.11841	23,351,480	19.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		18.28000	0.01828	14,490	19.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,599.07000	11.59907	11,828,170	19.37	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		19.30000	0.01930	15,330	19.37	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			725.02000	0.72502	647,760	16.04	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,463.91000	3.46391	3,619,720	16.04	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			13,004.93000	13.00493	13,217,000	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			309.61000	0.30961	288,960	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,906.50000	12.90650	13,118,070	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			318.93000	0.31893	297,780	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,955.72000	12.95572	13,167,540	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			314.24000	0.31424	293,340	18.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,381.72000	2.38172	2,295,880	15.33	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,022.95000	6.02295	6,171,960	15.35	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,362.33000	2.36233	2,277,020	15.35	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,935.64000	5.93564	6,083,570	15.31	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,401.52000	2.40152	2,315,130	15.31	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,979.13000	5.97913	6,127,610	15.33	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,341.91000	1.34191	1,295,830	16.87	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,079.86000	7.07986	7,232,640	15.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,759.90000	2.75990	2,676,170	15.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,121.71000	7.12171	7,274,930	15.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,741.22000	2.74122	2,657,930	15.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,037.78000	7.03778	7,190,120	15.00	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,231.83000	11.23183	11,037,750	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,079.91000	1.07991	1,122,340	13.28	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			7,024.91000	7.02491	6,869,110	13.65	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,511.91000	2.51191	2,592,620	13.65	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,055.68000	12.05568	12,246,110	16.87	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,778.43000	2.77843	2,694,260	15.00	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>91,96</b>
R2044	On	05/08/2021	Bond Future			10.66113	84.06641	10.68844	83.86680		16.18	0.00	0	62,46
R2044	On	04/11/2021	Bond Future			10.83422	84.97935	10.86217	84.78043		15.07	0.00	0	
R2044	On	03/02/2022	Bond Future			11.01366	81.58314	11.04257	81.38303		15.15	0.00	0	
R2044	On	05/05/2022	Bond Future			11.19796	82.55181	11.22796	82.34979		14.84	0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,46</b>
R2044	On	05/08/2021	Bond Future	12.60	Call			12,223.93000	12.22393	12,420,180	20.93	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			17.59000	0.01759	14,230	20.93	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,279.19000	12.27919	12,475,520	20.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			17.16000	0.01716	13,880	20.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,168.60000	12.16860	12,364,780	20.90	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			18.03000	0.01803	14,600	20.90	0.00	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	04/11/2021	Bond Future	12.91	Call		12,965.05000	12.96505	13,144,880	19.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		327.16000	0.32716	308,070	19.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,867.68000	12.86768	13,047,060	19.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		336.82000	0.33682	317,280	19.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,916.37000	12.91637	13,095,970	19.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		331.96000	0.33196	312,640	19.35	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,368.99000	2.36899	2,295,100	16.04	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,116.05000	6.11605	6,242,720	16.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,349.55000	2.34955	2,276,110	16.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,027.40000	6.02740	6,153,150	16.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,388.61000	2.38861	2,314,250	16.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,071.68000	6.07168	6,197,900	16.04	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,173.39000	7.17339	7,303,570	15.68	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,740.45000	2.74045	2,668,610	15.68	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,215.74000	7.21574	7,346,290	15.70	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,721.81000	2.72181	2,650,340	15.70	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,130.83000	7.13083	7,260,630	15.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,758.97000	2.75897	2,686,750	15.67	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>62,46</b>
R2048	On	05/08/2021	Bond Future			10.58627	87.66356	10.60832	87.49656	15.81	0.00	0	171,0€
R2048	On	04/11/2021	Bond Future			10.75548	84.20368	10.77801	84.03767	15.49	0.00	0	
R2048	On	03/02/2022	Bond Future			10.93043	85.17824	10.95374	85.01129	14.77	0.00	0	
R2048	On	05/05/2022	Bond Future			11.10261	81.77391	11.12677	81.60551	15.25	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>171,0€</b>
R2048	On	05/08/2021	Bond Future	12.51	Call		12,492.24000	12.49224	12,655,190	21.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		24.48000	0.02448	20,430	21.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,548.11000	12.54811	12,711,170	21.30	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		495.99000	0.49599	450,040	17.50	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,768.60000	4.76860	4,889,650	17.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,232.11000	2.23211	2,115,860	15.81	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		968.24000	0.96824	895,680	16.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,123.73000	3.12373	3,218,170	16.63	0.00	0	1,3€
R2048	On	05/08/2021	Bond Future	10.60	Put		1,832.12000	1.83212	1,726,780	15.98	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		25.27000	0.02527	21,100	21.30	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,132.42000	5.13242	4,976,620	15.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		303.28000	0.30328	314,480	15.17	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		23.71000	0.02371	19,770	21.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,436.30000	12.43630	12,599,130	21.30	0.00	0	

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	05/08/2021	Bond Future	10.60	Call		1,769.18000	1.76918	1,830,840	15.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,406.11000	1.40611	1,456,860	15.81	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,220.51000	3.22051	3,084,730	15.56	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		831.59000	0.83159	862,810	15.56	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		13,303.14000	13.30314	13,452,360	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		331.86000	0.33186	315,070	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,893.26000	9.89326	9,740,570	14.25	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		365.98000	0.36598	379,300	14.25	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,352.47000	13.35247	13,501,880	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		327.08000	0.32708	310,480	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,401.78000	13.40178	13,551,380	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		322.36000	0.32236	305,950	20.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,203.57000	5.20357	5,082,670	14.91	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,552.19000	1.55219	1,597,300	14.91	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,402.90000	2.40290	2,339,250	15.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,994.01000	5.99401	6,096,510	15.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,445.22000	2.44522	2,380,770	15.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,038.66000	6.03866	6,141,570	15.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,423.84000	2.42384	2,359,800	15.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,083.64000	6.08364	6,186,940	15.44	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,373.78000	7.37378	7,480,650	16.38	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,857.53000	2.85753	2,796,000	16.38	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,286.75000	7.28675	7,392,990	16.34	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,896.24000	2.89624	2,834,080	16.34	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,330.37000	7.33037	7,436,920	16.36	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,876.95000	2.87695	2,815,100	16.36	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,00</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>176,05</b>
R209	On	05/08/2021	Bond Future			10.19749	72.57342	10.22461	72.41456	15.05	943,454.46	13	28,80
R209	On	04/11/2021	Bond Future			10.36938	70.22123	10.39705	70.06305	14.69	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.54380	71.03413	10.57233	70.87497	14.05	0.00	0	
R209	On	05/05/2022	Bond Future			10.72211	68.73563	10.75161	68.57505	14.43	0.00	0	
<b>Total R209 Future</b>											<b>943,454.46</b>	<b>13</b>	<b>33,61</b>
R209	On	05/08/2021	Bond Future	11.80	Call		8,436.93000	8.43693	8,591,390	18.07	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		24.44000	0.02444	20,040	18.07	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,484.85000	8.48485	8,639,410	18.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		23.73000	0.02373	19,430	18.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,388.99000	8.38899	8,543,330	18.06	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		25.19000	0.02519	20,670	18.06	0.00	0	

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	9.50	Call		524.00000	0.52400	547,600	13.18	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,494.96000	9.49496	9,635,800	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		298.20000	0.29820	280,860	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,538.02000	9.53802	9,679,030	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,733.23000	2.73323	2,812,530	14.69	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		294.78000	0.29478	277,610	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,451.82000	9.45182	9,592,500	17.83	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		301.59000	0.30159	284,090	17.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,149.18000	2.14918	2,070,300	14.69	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,922.36000	5.92236	5,787,780	13.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,387.76000	1.38776	1,437,470	14.03	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,707.21000	3.70721	3,598,740	14.03	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,717.65000	8.71765	8,855,210	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		366.54000	0.36654	345,920	17.48	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,080.46000	2.08046	2,017,580	14.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,599.16000	4.59916	4,695,830	14.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,062.92000	2.06292	2,000,430	14.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,528.67000	4.52867	4,624,570	14.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,098.14000	2.09814	2,034,880	14.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,563.87000	4.56387	4,660,150	14.70	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,808.80000	5.80880	5,912,150	15.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,209.25000	2.20925	2,152,020	15.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,843.59000	5.84359	5,947,250	15.23	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,193.77000	2.19377	2,136,850	15.23	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,774.30000	5.77430	5,877,340	15.20	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,225.07000	2.22507	2,167,530	15.20	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>27,50</b>
<b>Total For R209</b>											<b>943,454.46</b>	<b>13</b>	<b>61,11</b>
R210	On	05/08/2021	Bond Future			208.91326	208.91326	209.90083	209.90083		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.44793	208.44793	209.45336	209.45336		0.00	0	
R210	On	03/02/2022	Bond Future			210.90953	210.90953	211.92939	211.92939		0.00	0	
R210	On	05/05/2022	Bond Future			210.62494	210.62494	211.65864	211.65864		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
R212	On	05/08/2021	Bond Future			172.76927	172.76927	172.90245	172.90245		43,192,317.50	250	2,40
R212	On	04/11/2021	Bond Future			174.68690	174.68690	174.82732	174.82732		0.00	0	
<b>Total R212 Future</b>											<b>43,192,317.50</b>	<b>250</b>	<b>2,40</b>
<b>Total For R212</b>											<b>43,192,317.50</b>	<b>250</b>	<b>2,40</b>
R213	On	05/08/2021	Bond Future			9.38443	88.28224	9.39134	88.24352	11.91	82,102,483.20	930	9,00



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	04/11/2021			9.57350	85.71136	9.58018	85.67503		11.56	0.00	0	
R213	On	03/02/2022			9.77041	86.70316	9.77717	86.66751		10.88	0.00	0	
R213	On	05/05/2022			9.96736	84.19967	9.97430	84.16417		10.93	0.00	0	
<b>Total R213 Future</b>											<b>82,102,483.20</b>	<b>930</b>	<b>9,08</b>
R213	On	05/08/2021	10.85	Call			7,713.16000	7.71316	7,748,950	13.69	0.00	0	
R213	On	05/08/2021	10.85	Put			26.62000	0.02662	23,690	13.69	0.00	0	
R213	On	05/08/2021	10.86	Call			7,761.80000	7.76180	7,797,660	13.70	0.00	0	
R213	On	05/08/2021	10.14	Call			4,284.79000	4.28479	4,309,360	12.74	0.00	0	
R213	On	05/08/2021	10.14	Put			221.35000	0.22135	207,200	12.74	0.00	0	
R213	On	05/08/2021	9.34	Put			1,486.52000	1.48652	1,448,540	11.76	0.00	0	
R213	On	05/08/2021	10.86	Put			25.76000	0.02576	22,900	13.70	0.00	0	
R213	On	05/08/2021	10.84	Call			7,664.51000	7.66451	7,700,220	13.68	0.00	0	
R213	On	05/08/2021	9.34	Call			1,198.28000	1.19828	1,199,020	11.76	0.00	0	
R213	On	05/08/2021	10.84	Put			27.51000	0.02751	24,500	13.68	0.00	0	
R213	On	05/08/2021	10.78	Call			7,372.37000	7.37237	7,407,560	13.61	0.00	0	
R213	On	05/08/2021	10.78	Put			33.49000	0.03349	29,960	13.61	0.00	0	
R213	On	04/11/2021	11.11	Call			8,203.19000	8.20319	8,230,390	13.67	0.00	0	
R213	On	04/11/2021	11.11	Put			389.83000	0.38983	380,700	13.67	0.00	0	
R213	On	04/11/2021	11.09	Call			8,116.82000	8.11682	8,143,860	13.64	0.00	0	
R213	On	04/11/2021	11.09	Put			399.39000	0.39939	390,100	13.64	0.00	0	
R213	On	04/11/2021	11.10	Call			8,159.94000	8.15994	8,187,060	13.65	0.00	0	
R213	On	04/11/2021	11.10	Put			394.53000	0.39453	385,320	13.65	0.00	0	
R213	On	03/02/2022	10.60	Call			5,611.91000	5.61191	5,631,710	11.72	0.00	0	
R213	On	03/02/2022	10.60	Put			1,415.76000	1.41576	1,399,910	11.72	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,566.50000	3.56650	3,580,570	11.06	0.00	0	
R213	On	03/02/2022	10.00	Put			2,402.40000	2.40240	2,380,820	11.06	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,611.76000	4.61176	4,582,740	10.48	0.00	0	
R213	On	03/02/2022	10.25	Call			4,369.77000	4.36977	4,386,340	11.30	0.00	0	
R213	On	03/02/2022	10.25	Put			1,924.42000	1.92442	1,905,340	11.30	0.00	0	10
R213	On	03/02/2022	9.76	Call			2,878.00000	2.87800	2,889,640	10.89	0.00	0	
R213	On	03/02/2022	9.76	Put			2,968.58000	2.96858	2,944,570	10.89	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,258.47000	6.25847	6,226,430	10.11	0.00	0	
R213	On	03/02/2022	9.15	Call			1,470.43000	1.47043	1,476,490	10.42	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,040.58000	4.04058	4,056,160	11.20	0.00	0	
R213	On	03/02/2022	10.15	Put			2,104.62000	2.10462	2,084,550	11.20	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,412.09000	2.41209	2,421,950	10.76	0.00	0	
R213	On	03/02/2022	9.58	Put			3,459.86000	3.45986	3,434,070	10.76	0.00	0	20
R213	On	03/02/2022	8.63	Put			7,036.30000	7.03630	7,003,330	10.05	0.00	0	
R213	On	03/02/2022	9.22	Call			1,607.00000	1.60700	1,613,630	10.48	0.00	0	4:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/02/2022	Bond Future	9.97	Call		3,476.76000	3.47676	3,490,530	11.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,468.16000	2.46816	2,446,280	11.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,506.55000	3.50655	3,520,420	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,446.08000	2.44608	2,424,300	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,446.82000	3.44682	3,460,480	11.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		896.62000	0.89662	900,230	10.11	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,330.73000	1.33073	1,315,490	11.80	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,105.56000	4.10556	4,121,340	11.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,067.39000	2.06739	2,047,520	11.22	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,862.44000	4.86244	4,832,850	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,490.14000	2.49014	2,468,150	11.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		697.10000	0.69710	699,780	10.05	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,871.14000	5.87114	5,891,550	11.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,381.06000	5.38106	5,399,600	11.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,064.82000	2.06482	2,047,860	11.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,414.69000	5.41469	5,433,300	11.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,049.96000	2.04996	2,033,070	11.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,347.50000	5.34750	5,365,960	11.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,079.80000	2.07980	2,062,760	11.43	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,800</b>
<b>Total For R213</b>											<b>82,102,483.20</b>	<b>930</b>	<b>11,940</b>
R214	On	05/08/2021	Bond Future			10.58156	69.45212	10.60359	69.32044	16.04	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.75155	66.92894	10.77401	66.79799	15.71	0.00	0	
R214	On	03/02/2022	Bond Future			10.92700	67.70348	10.95016	67.57187	15.02	0.00	0	
R214	On	05/05/2022	Bond Future			11.09969	65.22702	11.12362	65.09433	15.47	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,800</b>
R214	On	05/08/2021	Bond Future	12.02	Call		7,723.20000	7.72320	7,847,400	19.66	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		52.25000	0.05225	44,770	19.66	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,770.89000	7.77089	7,895,250	19.68	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		50.92000	0.05092	43,600	19.68	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,675.48000	7.67548	7,799,520	19.63	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		53.61000	0.05361	45,970	19.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,145.79000	9.14579	9,258,610	19.38	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		385.43000	0.38543	367,300	19.38	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,187.99000	9.18799	9,300,970	19.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		381.40000	0.38140	363,430	19.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,230.24000	9.23024	9,343,360	19.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		377.49000	0.37749	359,660	19.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,084.92000	2.08492	2,031,950	15.55	0.00	0	

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	03/02/2022	Bond Future	11.39	Call		4,543.36000	4.54336	4,621,330	15.52	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,121.72000	2.12172	2,068,080	15.52	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,578.36000	4.57836	4,656,660	15.53	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,103.34000	2.10334	2,050,030	15.53	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,613.25000	4.61325	4,691,890	15.55	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,729.41000	5.72941	5,811,930	16.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,404.78000	2.40478	2,354,610	16.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,660.39000	5.66039	5,742,400	16.43	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,437.63000	2.43763	2,386,950	16.43	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,694.87000	5.69487	5,777,140	16.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,421.14000	2.42114	2,370,720	16.44	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>194,274,203.63</b>	<b>1,858</b>	<b>1,106,92</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 05/08/2021 GOVI			787.92400	787.92400	787.21500	787.21500				0.00	0	98
GOVI On 04/11/2021 GOVI			796.55900	796.55900	795.86800	795.86800				0.00	0	
GOVI On 03/02/2022 GOVI			805.76600	805.76600	805.07800	805.07800				0.00	0	
GOVI On 05/05/2022 GOVI			815.31300	815.31300	814.62200	814.62200				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			680,750.00000	68.07500	687,840,000			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			680,650.00000	68.06500	687,740,000			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			680,850.00000	68.08500	687,940,000			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			674,680.00000	67.46800	681,590,000			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			674,580.00000	67.45800	681,490,000			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			674,480.00000	67.44800	681,390,000			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			123,380.00000	12.33800	130,260,000			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	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		123,280.00000	12.32800	130,160,000		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		123,180.00000	12.31800	130,060,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		263,720.00000	26.37200	270,630,000		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		263,920.00000	26.39200	270,830,000		0.00	0	
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		263,820.00000	26.38200	270,730,000		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>9€</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>9€</b>
AL37	On	05/08/2021	Index Future			793.16700	793.16700	793.77300	793.77300		0.00	0	
AL37	On	04/11/2021	Index Future			801.85900	801.85900	802.49900	802.49900		0.00	0	
AL37	On	03/02/2022	Index Future			811.12800	811.12800	811.78500	811.78500		0.00	0	
AL37	On	05/05/2022	Index Future			820.73800	820.73800	821.40800	821.40800		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			904.89300	904.89300	904.76100	904.76100		0.00	0	
AL7T	On	04/11/2021	Index Future			914.81000	914.81000	914.70700	914.70700		0.00	0	
AL7T	On	03/02/2022	Index Future			925.38400	925.38400	925.29100	925.29100		0.00	0	
AL7T	On	05/05/2022	Index Future			936.34700	936.34700	936.26000	936.26000		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			797.92400	797.92400	797.17100	797.17100		0.00	0	1'
ALBI	On	04/11/2021	Index Future			806.66800	806.66800	805.93500	805.93500		0.00	0	
ALBI	On	03/02/2022	Index Future			815.99300	815.99300	815.26100	815.26100		0.00	0	
ALBI	On	05/05/2022	Index Future			825.66000	825.66000	824.92500	824.92500		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	05/08/2021	Index Future			291.02700	291.02700	292.13700	292.13700		0.00	0	4€
IGOV	On	04/11/2021	Index Future			294.28800	294.28800	295.42100	295.42100		0.00	0	
IGOV	On	03/02/2022	Index Future			297.76000	297.76000	298.91100	298.91100		0.00	0	
IGOV	On	05/05/2022	Index Future			301.35800	301.35800	302.52500	302.52500		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>4€</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>4€</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>5€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.71500	96.28500	3.72500	96.27500			0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.83000	96.17000	3.77500	96.22500			0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.86500	96.13500	3.82500	96.17500			0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.03000	95.97000	3.92700	96.07300			0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.07000	95.93000	4.01900	95.98100			0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.23500	95.76500	4.09900	95.90100			0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.54000	95.46000	4.44000	95.56000			0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.94500	95.05500	4.71400	95.28600			0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	5.11500	94.88500	5.00000	95.00000			0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.47000	94.53000	5.23300	94.76700			0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.63000	94.37000	5.46900	94.53100			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.72500	94.27500	5.68500	94.31500			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	90.70000	90.70000	90.70000	90.70000			0.00	0	5,00
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>5,00</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>5,00</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>5,00</b>
<b>Total for Derivatives :</b>									<b>194,274,203.63</b>	<b>1,858</b>	<b>1,139,01</b>
ABCPI On 07/12/2023		Spot Bond	2.27000	312.92818	2.27000	312.84120		2,919,220,000,000.00		1,286,000,000	643,000,000
<b>Total ABCPI3 SPOT</b>								<b>2,919,220,000,000.00</b>		<b>1,286,000,000</b>	<b>643,000,000</b>
<b>Total For ABCPI3</b>								<b>2,919,220,000,000.00</b>		<b>1,286,000,000</b>	<b>643,000,000</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	100.24813		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	101.95217		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	100.05152	9.65000	100.02575		0.00		0	
<b>Total ABF004 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ABF004</b>								<b>0.00</b>		<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.49314		0.00		0	
<b>Total ABF007 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ABF007</b>								<b>0.00</b>		<b>0</b>	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.22100		0.00		0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.07222				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.58133				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.43848				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.10349				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.42951				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.60363				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.01752				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.27640				0.00	8,960,000,000	4,480,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>8,960,000,000</b>	<b>4,480,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>8,960,000,000</b>	<b>4,480,000,000</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.48347				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.04717				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.17957				0.00	3,220,000,000	1,610,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>3,220,000,000</b>	<b>1,610,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>3,220,000,000</b>	<b>1,610,000,000</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
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.13772				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.74865				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.07350				0.00	1,280,000,000	640,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>1,280,000,000</b>	<b>640,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>1,280,000,000</b>	<b>640,000,000</b>
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.01241				0.00	4,340,000,000	2,170,000,000
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>4,340,000,000</b>	<b>2,170,000,000</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>4,340,000,000</b>	<b>2,170,000,000</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.99119				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.22618				0.00	3,820,000,000	1,910,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>3,820,000,000</b>	<b>1,910,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>3,820,000,000</b>	<b>1,910,000,000</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.63658				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.62782				0.00	2,980,000,000	1,490,000,000
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>2,980,000,000</b>	<b>1,490,000,000</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>2,980,000,000</b>	<b>1,490,000,000</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.92229				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	100.38879				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.66180				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.93673				0.00	2,240,000,000	1,120,000,000
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>2,240,000,000</b>	<b>1,120,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN41</b>										<b>0.00</b>	<b>2,240,000,000</b>	<b>1,120,000,000</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.47531				0.00	1,100,000,000	550,000,000
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.03082				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.06064				0.00	0	0
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.08198				0.00	0	0
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.09782				0.00	0	0
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.47436				0.00	0	0
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.49755				0.00	0	0
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.13861				0.00	0	0
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.97175				0.00	0	0
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.06627				0.00	0	500,000,000
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.81088				0.00	0	0
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.55221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.14037				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.93406				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			3.40000	3.40000	3.40000	150.19248				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	100.87051	100.00000	100.63366				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.88000	6.88000	6.88000	143.31076				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.80001	100.00000	22.74491				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.48000	2.48000	2.48000	152.44823				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	199.59203				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	223.32452				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.81000	6.81000	6.81000	104.03292				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.36500	7.36500	7.36500	114.19567				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.31000	104.92677	5.31000	104.91183				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.34000	107.09275	5.34000	107.07740				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			6.93000	114.29661	6.93000	114.27545				0.00	0	40,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
ABS17 On 11/11/2027 Spot Bond			8.14000	113.67759	8.14000	113.65296				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			5.78000	110.99766	5.78000	110.98047				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			7.69000	107.36201	7.69000	107.34000				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	12.64071	100.00000	12.61289				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			1.62000	317.61128	1.62000	317.52860				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			0.80500	174.21659	0.80500	174.17503				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			10.24000	10.24000	10.24000	101.49211				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	100.17897				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	100.17359				0.00	0	
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.16710				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.16793				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	99.79247				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	100.17331				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	100.17331				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.17793				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	100.17793				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	158.68947				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	160.92400				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.16468				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.16358				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	100.15953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.43384				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.43515				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	100.80622				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	100.84250				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	101.97841				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	102.09283				0.00	1,000,000,000	500,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	100.49006				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	102.82409				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.72152				0.00	1,464,000,000	1,464,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,464,000,000</b>	<b>1,464,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,464,000,000</b>	<b>1,464,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.59501				0.00	0	90,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	105.29291				0.00	96,000,000	48,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>96,000,000</b>	<b>48,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>96,000,000</b>	<b>48,000,000</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
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.07441				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.07441				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.25390				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.04453				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.03455				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.14427				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.25397				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.61277				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.72235				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.64537				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.61416				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			6.50000	110.16464	6.50000	110.14517				0.00	0	
<b>Total AHF5A3 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 AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.64759				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.69215				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.38759				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.86206				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	101.18199				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.64752				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.69206				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	101.00310				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.78335				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.60296				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	100.66980				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	100.65310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.71433				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.69318				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.09175				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	101.03636				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			7.23000	109.48064	7.23000	109.45939				0.00	0	20,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
AIR04 On 29/05/2024 Spot Bond			7.73000	104.73292	7.73000	104.71134				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			11.31500	93.64152	11.31500	93.61352				0.00	0	30,000,00
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
AIRL01 On 30/04/2028 Spot Bond			5.78000	177.23390	5.78000	177.16797				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	101.22117				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.97451				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.28180				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	101.00985				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.26049				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.43529				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	100.70388				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	0.00000				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	101.20067				0.00	2,500,000,000	2,500,000,000
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For APF14</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
APF15 On 24/02/2023 Spot Bond					0.00000	100.69356				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>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.47055				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.77000	237.92601	4.77000	237.84393				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			4.78500	215.54761	4.78500	215.47317				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			1.78000	173.25158	1.78000	173.20561				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 31/01/2022 Spot Bond			1.82500	173.20727	1.82500	173.16111				0.00	0	
<b>Total ASN149 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 ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.52000	189.21445	4.52000	189.15043				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	0.00000				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	100.84912				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.67921				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>	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.19204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.01517				0.00	1,660,000,000	830,000,000
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
ASN19: On 31/01/2038 Spot Bond			4.95500	108.52228	4.95500	108.48413				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	100.15091				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	100.15313				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	100.16243				0.00	56,400,000	22,000,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>56,400,000</b>	<b>22,000,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>56,400,000</b>	<b>22,000,000</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.75040				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.84778				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.49318				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>	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.19150				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	100.14690				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.70456				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.67720				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.64536				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	100.28194				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	100.09354				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	100.16306				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.20763				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			4.00500	4.00500	4.00500	106.19254				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			4.94500	4.94500	4.94500	96.49847				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	100.15458				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.17599				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.83360				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.35249				0.00	0	
<b>Total ASN335 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 ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.06500	107.01047	5.06500	106.97253				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.16572				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.15085				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.14963				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.15897				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.15897				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.49304				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.19003				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>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.15596				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.16163				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	100.98065				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	100.25054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.25054				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.82803				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.15731				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.60635				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.21560				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>	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.15623				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>	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.18323				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>	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.36623				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>	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.97749				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>	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.13169				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	100.13572				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	100.19623				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.99452				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	104.07303				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	101.06543				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	101.07582				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	103.29555				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.57636				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	103.90393				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	103.61271				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	100.85598				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	101.00631				0.00	0	
<b>Total ASN472 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 ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.46097				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	103.15242				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	100.72333				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	100.16036				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	100.19140				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 25/08/2025 Spot Bond					0.00000	102.36000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.52237			17,220,600,000,000.00	1,620,000,000	810,000,000	
<b>Total ASN486 SPOT</b>									<b>17,220,600,000,000.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>	
<b>Total For ASN486</b>									<b>17,220,600,000,000.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.15982				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.38327				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.35878				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.01190				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.29133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.23380				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	100.23380				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>	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.15581				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	100.26493	9.00000	108.77585				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	100.24124	8.18000	109.02822				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>	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.24646	8.36000	104.73425				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.24646	8.36000	104.30290				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>	
ASN520 On 31/07/2022 Spot Bond			9.10000	103.80731	9.10000	103.78179				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.61967	11.05000	104.58859				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>	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.59885	11.00000	104.56791				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>	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.39066	10.50000	104.36116				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.50000	104.39066	10.50000	104.36116				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	99.98387				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	100.95716				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	101.03065				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	104.43231	10.60000	104.40252				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.17243	10.47000	104.34874				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	104.40188	10.55000	104.37190				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	100.90420				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 24/04/2025 Spot Bond					0.00000	101.09002				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.43463				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 13/02/2023 Spot Bond					0.00000	100.25263				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.15088				0.00	0	
<b>Total ASN579 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 ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.17896				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.85750				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.34079				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.76196				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.31732				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.53884				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN592</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN593</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 01/07/2021 Spot Bond					0.00000	101.16555				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	103.43795	9.22000	103.83147				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	99.89245				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	101.19267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.97759				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>	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.88605				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>	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.96408				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>	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.07497				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>	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.66275				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>	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.95605				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>	
ASN607 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>	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.16825				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.01878				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>	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.01659				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>	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.16780				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61 On 10/08/2021 Spot Bond					0.00000	100.68569				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					0.00000	101.24028				0.00	0	
<b>Total ASN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN616</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.63659				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/08/2021 Spot Bond					0.00000	101.16996				0.00	0	
<b>Total ASN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN618</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.04249				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 13/08/2021 Spot Bond					0.00000	100.80384				0.00	0	
<b>Total ASN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN620</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 13/08/2021 Spot Bond					0.00000	100.74408				0.00	0	
<b>Total ASN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN621</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 17/08/2021 Spot Bond					0.00000	100.57550				0.00	0	
<b>Total ASN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN622</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 19/08/2021 Spot Bond					0.00000	100.69899				0.00	0	
<b>Total ASN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN623</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.15889				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.49840				0.00	0	
<b>Total ASN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN625</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 25/11/2021 Spot Bond					0.00000	100.49840				0.00	0	
<b>Total ASN626 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 ASN626</b>									<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.73470			0.00	0	
<b>Total ASN627 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.28757			0.00	0	
<b>Total ASN631 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN631</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.98489			0.00	0	
<b>Total ASN632 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.36806			0.00	0	
<b>Total ASN633 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.27191			0.00	0	
<b>Total ASN634 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.24888			0.00	0	
<b>Total ASN635 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>									<b>0.00</b>	<b>0</b>	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.08219			0.00	0	
<b>Total ASN638 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN638</b>									<b>0.00</b>	<b>0</b>	
ASN64: On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	33,000,000,000	33,000,000,000
<b>Total ASN641 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>33,000,000,000</b>	<b>33,000,000,000</b>
<b>Total For ASN641</b>									<b>10,000,000,000,000.00</b>	<b>33,000,000,000</b>	<b>33,000,000,000</b>
ASN64: On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ASN643 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN643</b>									<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			5.51000	105.17621	5.51000	105.16067			0.00	0	300,000,000
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.49616	9.30000	102.47084			0.00	0	
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.75919			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.70155				0.00	420,000,000	210,000,000
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	100.58048				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.48772				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	100.01257				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.39000	100.83029	6.39000	100.81296				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.62167				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	100.73694				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	100.99688				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	101.46703				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	100.02109				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			8.70000	8.70000	8.70000	103.99402				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	0.00000				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			10.85000	10.85000	10.85000	107.85750			65,859,500,000,000.00	6,070,000,000	6,070,000,000	
<b>Total BAYA72 SPOT</b>									<b>5,859,500,000,000.00</b>	<b>6,070,000,000</b>	<b>6,070,000,000</b>	
<b>Total For BAYA72</b>									<b>5,859,500,000,000.00</b>	<b>6,070,000,000</b>	<b>6,070,000,000</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.01640				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.00708				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	100.01447				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	100.01463				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	100.01389				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.26253				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.02180				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	100.01366				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.02252				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.02127				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BAYA82</b>									<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.02190			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	100.02034			0.00	0	
<b>Total BAYA84 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>									<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.02173			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	100.02113			0.00	0	
<b>Total BAYA86 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>									<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.02201			0.00	0	
<b>Total BAYA87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>									<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.02138			0.00	0	100,000,00
<b>Total BAYA88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA88</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA88 On 30/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00	6,500,000,000	6,500,000,00	6,500,000,00
<b>Total BAYA89 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>6,500,000,000</b>	<b>6,500,000,00</b>	<b>6,500,000,00</b>
<b>Total For BAYA89</b>								<b>50,000,000,000,000.00</b>	<b>6,500,000,000</b>	<b>6,500,000,00</b>	<b>6,500,000,00</b>
BAYA89 On 30/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		320,000,000,000,000.00	13,200,000,000	13,200,000,00	13,200,000,00
<b>Total BAYA90 SPOT</b>								<b>20,000,000,000,000.00</b>	<b>13,200,000,000</b>	<b>13,200,000,00</b>	<b>13,200,000,00</b>
<b>Total For BAYA90</b>								<b>20,000,000,000,000.00</b>	<b>13,200,000,000</b>	<b>13,200,000,00</b>	<b>13,200,000,00</b>
BAYA90 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00	600,000,000	600,000,00	600,000,00
<b>Total BAYA91 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,00</b>	<b>600,000,00</b>
<b>Total For BAYA91</b>								<b>50,000,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,00</b>	<b>600,000,00</b>
BAYB11 On 30/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total BAYB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>									<b>0.00</b>	<b>0</b>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.02502			0.00	0	
<b>Total BAYB13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>									<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.02502			0.00	3,000,000,000	3,000,000,00

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 BAYB14 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.02502				0.00	1,600,000,000	1,600,000,000
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.02596				0.00	0	0
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.02571				0.00	0	0
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.31603				0.00	0	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.02716				0.00	4,630,000,000	5,105,000,000
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>4,630,000,000</b>	<b>5,105,000,000</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>4,630,000,000</b>	<b>5,105,000,000</b>
BD0302 On 18/04/2028 Spot Bond			7.79500	7.79500	7.79500	103.31323				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	100.91224				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	101.09593				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	100.37876				0.00	0	0
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX33</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
BGL07 On 03/09/2022 Spot Bond			7.50000	108.60652	7.50000	108.58479				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.56637				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	101.29395				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.50000	104.95417	6.50000	104.93564				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.21291				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.82679				0.00	0	300,000,0€
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.77294				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.07990				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.39228				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	104.24529				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.87452				0.00	0	570,000,0€
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,0€</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>570,000,0€</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.59388				0.00	0	
<b>Total BID08 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 BID08</b>									<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.74969			0.00	0	
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.99073			0.00	0	
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>									<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.24000	108.53402	6.24000	108.51589			0.00	0	
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.26169			0.00	0	50,000,00
<b>Total BID12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BID12</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.48361			0.00	1,680,000,000	840,000,00
<b>Total BID13 SPOT</b>									<b>0.00</b>	<b>1,680,000,000</b>	<b>840,000,00</b>
<b>Total For BID13</b>									<b>0.00</b>	<b>1,680,000,000</b>	<b>840,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.71962			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	100.94578			0.00	0	
<b>Total BID15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>									<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.10037			0.00	0	
<b>Total BNPP01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>									<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.40180			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	99.53400			0.00	0	
<b>Total BNPP04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>									<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.05400			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	65.73200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.64195				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>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.19200				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.39467				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.96829				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.68327				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.60005				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.30535				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.44238				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.16930				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.83124				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.89558				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>	
BPPF26 On 12/10/2021 Spot Bond					0.00000	101.06718				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 12/10/2023 Spot Bond					0.00000	101.15033				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.79420				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.83120				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.86337				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	100.86180				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.02894				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>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.35079				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.29000	109.85691	7.29000	109.83541				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			7.49000	111.34876	7.49000	111.32639				0.00	0	1,000,000.00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.33000	112.14054	8.33000	112.11568				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			9.56000	107.40573	9.56000	106.09645				0.00	0	500,000,00
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.32929				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.09522				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.22704				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.71896				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.76932				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.50605				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.59989				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	100.00000				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	163.57447	3.14000	163.44364				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>	
CLN194 On 13/09/2021 Spot Bond			1.75000	1.75000	1.75000	163.29860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.46256	4.77000	108.41300				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	103.57300				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.74719				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.27000	110.91618	7.27000	110.89465				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.77985	8.70700	117.94900				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.18600				0.00	0	
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.11696				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.43687				0.00	0	
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	
CLN374 On 20/03/2024 Spot Bond			10.98000	101.95962	10.98000	101.93001				0.00	0	
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	119.21677	6.50000	115.83000				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.16304				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.78313				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.77660				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>	
CLN452 On 31/01/2022 Spot Bond			1.75000	173.28112	1.75000	173.23530				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			5.18000	139.21510	5.18000	139.16534				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			5.62000	137.18253	5.62000	137.13187				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	103.39300				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	100.74098				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.66483				0.00	100,000,000	50,000,000
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	100.73793				0.00	0	
<b>Total CLN460 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 CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 13/03/2022 Spot Bond			6.70000	105.25671	6.70000	105.23787				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.57830				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.10745				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.34237				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>	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.80500				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 29/11/2021 Spot Bond			100.00000	74.19776	100.00000	74.05397				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>	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.76751				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			6.19500	102.17667	6.19500	102.15977				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.50000	106.61027	6.50000	106.59144				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.34204				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.18987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.53105				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			6.90000	112.16354	6.90000	112.14287				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	102.51599				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	99.82788				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	99.81741				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	99.21221				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.70150				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.40074				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.27909				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.18632				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.92085	9.96000	102.89367				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.01000	101.69551	10.01000	101.66838				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	100.64237				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	100.05125	9.60000	100.05097				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	100.27138				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	100.54332				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>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.85071	9.20000	102.82557				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	101.88372				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	101.48177				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.02664				0.00	1,620,000,000	810,000,000
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
CLN528 On 25/11/2022 Spot Bond					0.00000	101.43899				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>	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.78702				0.00	0	1,010,000,000
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
CLN531 On 12/03/2023 Spot Bond					0.00000	100.27138				0.00	0	
<b>Total CLN531 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 CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.17663				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>	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.20406				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>	
CLN53 On 18/07/2025 Spot Bond			9.02000	109.13309	9.02000	109.10649				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.99740				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.02686				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.37358				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	141.09500				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.50158				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.50258				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.49000	109.87077	8.49000	109.84554				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.54000	107.38709	8.54000	107.36269				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.63000	106.85111	8.63000	106.82657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	307.58270				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>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.75468				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.78138				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.61614				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.52307				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>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	115.71000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.83142				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	101.21901	10.19000	101.25194				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			8.49000	107.36991	8.49000	107.34565				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.83357				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.59735				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	104.22073				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.43907				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.78285				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>	
CLN571 On 12/11/2025 Spot Bond			8.72000	105.85309	8.72000	105.82854				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.82219				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.78702				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.25698				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>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.19273				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.15402				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.98444				0.00	0	
<b>Total CLN579 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 CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.81937				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.47212				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	100.26604				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	101.04453				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	100.45916				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.59916				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.34123				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.24775				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.20801				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.15356				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.98292				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond			3.60000	143.67811	3.60000	115.61722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.60584				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	100.01457				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.60584				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	100.92913				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	99.98543				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.31160				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.20801				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.20801				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.51233				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.81912				0.00	3,740,000,000	1,870,000,000
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</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
CLN605 On 12/08/2022 Spot Bond					0.00000	100.74069				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.09112				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>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.19412				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>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.59601				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>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.58037	9.32000	101.55508				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>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.02403				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.88369				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.38209				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.57541				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.47176				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.08469				0.00	0	
<b>Total CLN615 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 CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.89600				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	101.71280				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	100.74288				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.45914				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	100.93819				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	100.93476				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.98078				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	97.22800				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	101.04487				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			6.51000	107.56571	6.51000	107.54667				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	100.77956				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	90.46595				0.00	0	730,000.00

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 CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
CLN627 On 31/07/2034 Spot Bond			11.78500	65.29389	11.78500	87.13835				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 20/11/2022 Spot Bond					0.00000	100.69539				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.19000	104.51576	9.19000	104.48983				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.77605				0.00	600,000,000	300,000,00
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
CLN631 On 21/11/2022 Spot Bond					0.00000	100.68226				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.66730				0.00	0	920,000,00
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
CLN633 On 09/05/2022 Spot Bond					0.00000	100.80535				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.77267				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.61405				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.77255				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.88023				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN639 On 12/08/2022 Spot Bond					0.00000	100.72027				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.84254				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>	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.05054				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>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.61739				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.20411				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>	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.98906				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.20446				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>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.77255				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>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.48454				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>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.77255				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>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.62059				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>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.77255				0.00	0	
<b>Total CLN652 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 CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 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>	
CLN65 On 22/03/2030 Spot Bond					0.00000	104.93300				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.19679				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>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.70858				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.85717				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.84100				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.65400				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>	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.02000				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	136.58800				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>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.85878				0.00	2,000,000,000	1,000,000,000
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
CLN66 On 02/04/2026 Spot Bond					0.00000	99.98229				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>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.92645				0.00	2,000,000	1,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>2,000,000</b>	<b>1,000,000</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	106.63476				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.91530				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.58224				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.85420				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	100.34324				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.13840	144.16946	4.13840	117.12408				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.13840	144.16946	4.13840	117.12484				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.87169				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.91830				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.16240				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.97465				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	100.88684				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.35278				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.15545				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.15977				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.08735				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.18936				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.18913				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.16645				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 01/07/2021 Spot Bond					0.00000	105.24936				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.16653				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.95446				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 07/07/2021 Spot Bond					0.00000	101.55656				0.00	0	
<b>Total CLN695 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 CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.27284				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	86.89304				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	85.33107		3,207,400,000,000.00		280,000,000	280,000,000	
<b>Total CLN698 SPOT</b>								<b>3,207,400,000,000.00</b>		<b>280,000,000</b>	<b>280,000,000</b>	
<b>Total For CLN698</b>								<b>3,207,400,000,000.00</b>		<b>280,000,000</b>	<b>280,000,000</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.87521				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>	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.43983				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.70662				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.72493		3,149,400,000,000.00		290,000,000	290,000,000	
<b>Total CLN702 SPOT</b>								<b>3,149,400,000,000.00</b>		<b>290,000,000</b>	<b>290,000,000</b>	
<b>Total For CLN702</b>								<b>3,149,400,000,000.00</b>		<b>290,000,000</b>	<b>290,000,000</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.94948		5,091,100,000,000.00		490,000,000	490,000,000	
<b>Total CLN703 SPOT</b>								<b>5,091,100,000,000.00</b>		<b>490,000,000</b>	<b>490,000,000</b>	
<b>Total For CLN703</b>								<b>5,091,100,000,000.00</b>		<b>490,000,000</b>	<b>490,000,000</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.28683				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.47460		4,218,000,000,000.00		380,000,000	380,000,000	
<b>Total CLN705 SPOT</b>								<b>4,218,000,000,000.00</b>		<b>380,000,000</b>	<b>380,000,000</b>	
<b>Total For CLN705</b>								<b>4,218,000,000,000.00</b>		<b>380,000,000</b>	<b>380,000,000</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.84418				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.94160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.30672				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.16252				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.86535				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.11361				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.27971				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.67929				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.16359				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.16359				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.16359				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.88380				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.27692				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72( On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.86071				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>	
CLN72( On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.18950				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN72( On 01/06/2026 Spot Bond					0.00000	100.41430				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>	
CLN72( On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.91419				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15040				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15040				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15040				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15309				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15309				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	100.15309				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>	
CLN73( On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.46808				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>	
CLN73( On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.53096				0.00	0	
<b>Total CLN731 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 CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.18523				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	
<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	100.28234				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	100.89032				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	96.02980				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	100.18069				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	100.18874				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	105.90600				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	94.59897				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	100.76088				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	100.01847				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	100.94833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	100.94789				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.01094				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>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.60385				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.16649				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.80961				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.21566				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.79500	103.33481	7.79500	103.31323				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.73186				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			7.90000	108.44062	7.90000	108.41766				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ08 On 22/06/2026 Spot Bond			9.64000	107.34492	9.64000	107.31730				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			6.68000	109.82674	6.68000	109.80703				0.00	0	50,200,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.33500	105.09215	7.33500	105.07146				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.05000	103.19983	10.05000	103.17218			4,020,000,000,000.00		400,000,000	100,000.00
<b>Total COT02 SPOT</b>									<b>4,020,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000.00</b>
<b>Total For COT02</b>									<b>4,020,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			10.14000	97.35729	10.14000	97.33098				0.00	0	75,000,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
CPV01 On 30/06/2029 Spot Bond			9.70000	9.70000	9.70000	104.69134				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.71429				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.16647				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.06607				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.74579				0.00	0	
<b>Total DENG88 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 DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.65274				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.14262				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.33097				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	100.13439				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	100.01839				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.34864				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.37773				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.60408				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.54782				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			8.89000	8.89000	8.89000	105.65402				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.09785				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.65316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.82000	108.33254	6.82000	108.31247			1,499,667,532,000.00	219,892,600	109,946,300
<b>Total DV23 SPOT</b>									<b>1,499,667,532,000.00</b>	<b>219,892,600</b>	<b>109,946,300</b>
<b>Total For DV23</b>									<b>1,499,667,532,000.00</b>	<b>219,892,600</b>	<b>109,946,300</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	36.75425	100.00000	36.67200			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.75425	100.00000	36.67200			0.00	0	
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			6.37000	111.49587	6.37000	111.47657			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	103.56478	9.69000	103.53772			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.56478	9.69000	103.53772			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			11.47500	96.84364	11.47500	96.81379			0.00	0	127,919,800
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>127,919,800</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>127,919,800</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	103.71467	10.10000	103.68644			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.71467	10.10000	103.68644			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.47378			0.00	0	
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.81172			0.00	0	
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.91349			0.00	360,000,000	360,000,000
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>360,000,000</b>	<b>360,000,000</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>360,000,000</b>	<b>360,000,000</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	101.12081			0.00	0	
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.57243			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.62237				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.42544				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	98.43629				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>	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.69859				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>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.87861				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.84736				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>	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.20363				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>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.89628				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>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.89572				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>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.73102				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			4.23500	106.37971	4.23500	106.36742				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			5.90500	105.50052	5.90500	105.48383				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			6.81000	110.58355	6.81000	110.56343				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			5.03000	108.82621	5.03000	108.78800				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			4.95500	96.27201	4.95500	96.23816				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.31875	2.25000	135.28111				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.79000	145.37974	3.79000	145.33348				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			3.80200	131.70991	3.80200	131.66795				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			3.84500	129.08821	3.84500	129.04671				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.67000	110.82890	4.67000	110.79096				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.92500	98.32615	4.92500	98.29166				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	135.31875	2.25000	135.28111				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	153.62982				0.00	0	9,660,000.00
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,660,000.00</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 ELN001</b>										<b>0.00</b>	<b>0</b>	<b>9,660,000,00</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	151.17442				0.00	6,714,450,036	3,357,225,00
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>6,714,450,036</b>	<b>3,357,225,00</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>6,714,450,036</b>	<b>3,357,225,00</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 09/06/2025 Spot Bond					0.00000	116.75144				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	115.78818				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 28/07/2025 Spot Bond					0.00000	114.22074				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	106.10851				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	107.41283				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	98.93374				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	102.78784				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>	
ELN014 On 21/05/2024 Spot Bond					0.00000	104.52574				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.21000	103.64446	9.21000	103.61911				0.00	0	18,100,000,00

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 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			10.90500	10.90500	10.90500	96.19519				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			11.25500	11.25500	11.25500	100.34235				0.00	0	666,666.60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
EMM06 On 23/06/2025 Spot Bond			9.29000	103.37794	9.29000	102.06779				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.29000	9.29000	9.29000	102.99505				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			11.38500	11.38500	11.38500	82.64023				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			10.43500	10.43500	10.43500	101.18663				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			11.38500	11.38500	11.38500	95.17572				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>	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.42506				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>	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.34626				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>	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.35602				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>	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.26187				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	100.25521				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	100.80599				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.46888				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>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.54876				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.77688				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.25288				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.41125				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.42258				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.11737				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>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.33715				0.00	0	100,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.94852				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>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.13413				0.00	0	
<b>Total EQT007 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 EQT007</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.67990			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	100.64925			0.00	0	
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.72886			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.65537			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.68597			0.00	1,720,000,000	860,000,000
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,000</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.63949			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.62476			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	100.71657			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.16000	109.99776	6.16000	109.97933			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.35103	10.00000	104.32290			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			8.36000	99.96514	8.36000	99.94278		48,314,541,704,000.00	5,779,251,400	3,185,722,100	
<b>Total ES26 SPOT</b>								<b>18,314,541,704,000.00</b>	<b>5,779,251,400</b>	<b>3,185,722,100</b>	
<b>Total For ES26</b>								<b>18,314,541,704,000.00</b>	<b>5,779,251,400</b>	<b>3,185,722,100</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.93289	7.85000	101.91145		0.00	0		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.07000	78.60672	11.09500	78.44686				487,058,342,652,000.00	43,998,043,600	21,524,219,500
<b>Total ES33 SPOT</b>										<b>17,058,342,652,000.00</b>	<b>43,998,043,600</b>	<b>21,524,219,500</b>
<b>Total For ES33</b>										<b>17,058,342,652,000.00</b>	<b>43,998,043,600</b>	<b>21,524,219,500</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.20479	7.50000	102.18434				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			11.57500	77.53916	11.59500	77.39070				288,267,508,630,000.00	24,904,320,400	35,833,528,500
<b>Total ES42 SPOT</b>										<b>18,267,508,630,000.00</b>	<b>24,904,320,400</b>	<b>35,833,528,500</b>
<b>Total For ES42</b>										<b>18,267,508,630,000.00</b>	<b>24,904,320,400</b>	<b>35,833,528,500</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.55862	8.50000	101.53552				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	100.34729				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	99.38955				0.00	0	100,000,000
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.16571				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	100.69101				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.62921				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.66782				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.69837				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.96340				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.48780				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.54595				0.00	242,000,000	121,000,000
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>242,000,000</b>	<b>121,000,000</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>242,000,000</b>	<b>121,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.03802				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	101.89622				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.47445				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.89356				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	103.59738				0.00	200,000,000	200,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.47035				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.56899				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.99000	105.48122	8.99000	105.45587				0.00	0	
<b>Total FRB27 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 FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.33182				0.00	118,000,000	59,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>118,000,000</b>	<b>59,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>118,000,000</b>	<b>59,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	102.58310				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			8.19000	101.49255	8.19000	101.47030				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			0.81000	174.21161	0.81000	174.17004				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			1.87000	315.79980	1.87000	315.71545				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.44500	2.44500	2.44500	152.62995				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			3.62000	199.77583	3.62000	199.71303				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	106.60337				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	213.69248				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			5.40000	88.80202	5.40000	88.76989				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			5.18000	91.72010	5.18000	91.68752				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			6.45000	6.45000	6.45000	81.17981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.52000	6.52000	6.52000	80.39901				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>	
FRC16: On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	145.87523				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	96.93624				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			1.86000	173.17285	1.86000	173.12653				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			2.72000	172.33069	2.72000	172.28054				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.95897				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	100.27083				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.88237				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 06/08/2023 Spot Bond					0.00000	102.75955				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	100.99068				0.00	2,960,000,000	1,480,000,000
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>1,480,000,000</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>1,480,000,000</b>
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.00906				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.61968				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.18063				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.42593				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.06010				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.20178				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.42999				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.15819				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.12518				0.00	0	
<b>Total FRC290 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 FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.75707				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	100.77012				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	100.20755				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 25/04/2023 Spot Bond					0.00000	103.07344				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.27119				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	100.59354				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	101.03484				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	100.50266				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	102.20350				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	100.15491				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	100.17730				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	100.19408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.68501				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	100.27326				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	101.00414				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>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.17514				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>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.19390				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>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.19833				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>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.17902				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>	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.98650				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.16862				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>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.01251				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.52241				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.81573				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	101.11899				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	101.06738				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					0.00000	101.74662				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.86579				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>	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.91484				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.16717				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>	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.22846				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>	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.61496				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>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.16107				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>	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.20315				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>	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.86341				0.00	0	
<b>Total FRC345 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 FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.20772				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>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.04705				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.13449				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.07519				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	100.97391				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	100.53479				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	101.59263				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	101.09209				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	100.01454				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	101.09378				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	101.06828				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.08196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.77930				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.21276				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>	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.04126				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.02775				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.01395				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.81782				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.62400				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>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.65673				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>	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.25650				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.47636				0.00	0	
<b>Total FRC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC367</b>										<b>0.00</b>	<b>0</b>	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.39337				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC369 On 26/08/2021 Spot Bond					0.00000	100.25959				0.00	0	
<b>Total FRC369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC369</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.43767				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.43895				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total FRC372 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRC372</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
FRC373 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	1,800,000,000	1,800,000,000	
<b>Total FRC373 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>	
<b>Total For FRC373</b>									<b>10,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>	
FRC66 On 31/01/2022 Spot Bond			2.50000	2.50000	2.50000	172.49623			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			2.44000	2.44000	2.44000	172.55514			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			2.42000	2.42000	2.42000	172.57477			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			4.44000	101.52368	4.44000	101.48961			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			4.85500	109.91913	4.85500	109.88079			0.00	0		
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>		
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05339			0.00	0		
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>		
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.43298			0.00	0		
<b>Total FRJ21 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 FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.95897				0.00	0	700,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.00016				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	101.33978				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.15033				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	101.44260				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.38396				0.00	0	50,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.12939				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.56137				0.00	3,000,000,000	2,500,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,500,000,00</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.13156				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	97.24483				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			4.77500	4.77500	4.77500	111.01376				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>	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.44247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.93174				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.91500	109.07844	4.91500	109.04021				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			4.72000	216.92145	4.72000	216.84686				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			5.05500	107.14685	5.05500	107.10889				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			4.75000	4.75000	4.75000	216.21154				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			3.33000	148.15771	3.33000	148.11214				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	127.64248	3.70500	127.60194				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			4.85500	109.91913	4.85500	109.88079				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.87000	213.76683	4.87000	213.69248				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			4.92000	212.72750	4.92000	212.65326				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			2.86000	120.71848	2.86000	150.49159				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.95000	212.10682	4.95000	212.03263				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>	
FRS12 On 31/01/2038 Spot Bond			5.05500	107.14685	5.05500	107.10889				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>	
FRS12 On 31/03/2028 Spot Bond			4.33000	191.38983	4.33000	191.32601				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>	
FRS12 On 31/01/2038 Spot Bond			5.80500	97.47901	5.80500	97.44251				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>	
FRS12 On 31/03/2028 Spot Bond			4.22000	192.66232	4.22000	192.59865				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>	
FRS13 On 31/03/2028 Spot Bond			4.28000	191.96704	4.28000	191.90329				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>	
FRS13 On 07/12/2033 Spot Bond			5.46000	201.88131	5.46000	201.80793				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>	
FRS13 On 31/01/2038 Spot Bond			5.75500	98.08950	5.75500	98.05290				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>	
FRS13 On 31/01/2038 Spot Bond			5.05500	5.05500	5.05500	107.10889				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>	
FRS13 On 31/01/2038 Spot Bond			5.03500	105.69781	5.03500	107.38225				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>	
FRS13 On 31/03/2028 Spot Bond			4.09000	194.17866	4.09000	194.11519				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>	
FRS13 On 07/12/2033 Spot Bond			5.23000	206.41760	5.23000	206.34386				0.00	0	
<b>Total FRS138 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 FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.22000	192.66232	4.22000	192.59865				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.22000	192.66232	4.22000	192.59865				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>	
FRS14 On 31/03/2028 Spot Bond			4.51000	189.32823	4.51000	189.26421				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>	
FRS14 On 31/01/2025 Spot Bond			3.63000	146.66272	3.63000	146.61643				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>	
FRS14 On 31/01/2022 Spot Bond			1.56000	173.46844	1.56000	173.42348				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>	
FRS14 On 31/03/2028 Spot Bond			4.57000	188.64669	4.57000	188.58261				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>	
FRS15 On 31/03/2028 Spot Bond			4.61000	188.19391	4.61000	188.12977				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>	
FRS15 On 31/01/2025 Spot Bond			3.60000	146.81143	3.60000	146.76520				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>	
FRS15 On 31/03/2028 Spot Bond			4.08500	194.23726	4.08500	194.17378				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>	
FRS15 On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	188.01675				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>	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.52660				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.70895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.11317				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.22740				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.20626				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.01940				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	164.91369				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	181.67582				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	150.44442				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	166.45014				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>	
FRS19 On 19/06/2026 Spot Bond					0.00000	37.54634				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.78028				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	100.89677				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	100.78825				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 06/08/2025 Spot Bond					0.00000	100.56361				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	101.20351				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	100.65404				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	100.14000				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	102.44702				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	100.16107				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.64948				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.79077				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					0.00000	101.82014				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	112.44896				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	110.00709				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	104.30848				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	101.02837				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	88.28996				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	100.55897				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	104.81353				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	100.10748				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	101.83316				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	100.77930				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	100.78099				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	96.67637				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	100.77591				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	100.41075				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	101.05349				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	100.22100				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	100.14094				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	100.61243				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>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS265</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.01674				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	100.98402				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.01692				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	315.64318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.62000	317.61128	1.62000	317.52860				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			1.62000	1.62000	1.62000	317.52860				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			0.80000	174.22156	0.80000	174.18003				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			0.80000	174.22156	0.80000	174.18003				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	100.88059				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			4.75500	102.68237	4.75500	102.64684				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			4.24000	72.63114	4.24000	110.50342				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			2.75000	2.75000	2.75000	151.05494				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	149.62580				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			2.68000	2.68000	2.68000	309.92895				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			5.28000	5.28000	5.28000	106.46892				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.24000	114.40776	6.24000	114.38854				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			6.83000	114.43601	6.83000	114.41477				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			7.40000	111.36479	7.40000	111.34268			15,244,829,540,000.00		2,060,112,100	7,820,051,30
<b>Total FRX26 SPOT</b>									<b>15,244,829,540,000.00</b>		<b>2,060,112,100</b>	<b>7,820,051,30</b>
<b>Total For FRX26</b>									<b>15,244,829,540,000.00</b>		<b>2,060,112,100</b>	<b>7,820,051,30</b>
FRX27 On 07/03/2027 Spot Bond			7.48000	115.57800	7.48000	115.55495				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.80000	116.80049	7.80000	116.77580				0.00	0	10,000,00
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRX30 On 31/01/2030 Spot Bond			8.88500	109.19746	8.88500	109.17124				0.00	0	10,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.04000	106.33509	9.04000	106.30912				0.00	0	430,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.06500	112.50389	9.06500	112.47664				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.66500	78.82401	10.66500	78.80163				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	100.47467				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.87808				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59273				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FS6B1</b>										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.56414				0.00	0	
<b>Total FS7A2 SPOT</b>										0.00	0	
<b>Total For FS7A2</b>										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.58356				0.00	0	
<b>Total FS7A3 SPOT</b>										0.00	0	
<b>Total For FS7A3</b>										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.58927				0.00	0	
<b>Total FS7B1 SPOT</b>										0.00	0	
<b>Total For FS7B1</b>										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.55612				0.00	0	
<b>Total GBL05 SPOT</b>										0.00	0	
<b>Total For GBL05</b>										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.25222				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										0.00	0	20,000,000.00
<b>Total For GBL06</b>										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.56456				0.00	0	
<b>Total GH5A11 SPOT</b>										0.00	0	
<b>Total For GH5A11</b>										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.58990				0.00	0	
<b>Total GH5A21 SPOT</b>										0.00	0	
<b>Total For GH5A21</b>										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.53487				0.00	0	
<b>Total GH5A31 SPOT</b>										0.00	0	
<b>Total For GH5A31</b>										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.55128				0.00	0	
<b>Total GH5B1 SPOT</b>										0.00	0	
<b>Total For GH5B1</b>										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.76995				0.00	0	
<b>Total GH5C1 SPOT</b>										0.00	0	
<b>Total For GH5C1</b>										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55000	112.75313	3.55000	112.71790				0.00	0	
<b>Total GRL35 SPOT</b>										0.00	0	
<b>Total For GRL35</b>										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.53502				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.39369				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.14193				0.00	0	30,000,00
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
GRT17 On 17/10/2023 Spot Bond			6.35000	110.07779	6.35000	110.05900				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.77163				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.70036				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.94000	104.38948	8.94000	104.36454				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.11724				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	102.10733				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	99.34272				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.62579				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	101.13406				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	98.83540				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	100.28262				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	100.29396				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	98.75210				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	100.48407				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	100.45824				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.41214				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.66690				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	97.41371				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.01331				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	100.90325				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.51736				0.00	0	
<b>Total GRT40 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 GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.50480				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.62011				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	101.22947				0.00	2,800,000,000	1,400,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.00993				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	101.09406				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.18250				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.31368				0.00	2,000,000,000	1,000,000,000
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	101.26467				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.76407				0.00	2,000,000,000	1,000,000,000
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
H12T1 On 28/09/2021 Spot Bond					0.00000	100.00688				0.00	0	
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.42969				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.80949				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	98.39563				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.46247				0.00	1,380,000,000	690,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,00</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	99.95285				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.49169				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.36567				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.32018				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	100.01433				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	100.01327				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	100.01304				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			2.22000	313.28535	2.22000	313.19871			6,216,000,000,000.00	2,800,000,000	1,390,000,00	
<b>Total HWAY23 SPOT</b>									<b>6,216,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,390,000,00</b>	
<b>Total For HWAY23</b>									<b>6,216,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,390,000,00</b>	
HWAY2 On 07/12/2024 Spot Bond			2.57000	2.57000	2.57000	318.53391			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
HWAY3 On 28/08/2030 Spot Bond			9.93500	106.07031	9.93500	106.04191			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			4.77000	78.41161	4.77000	101.13586			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			11.16500	90.85648	11.16500	90.82922		202,086,500,000,000.00	18,100,000,000	13,816,000,000	
<b>Total HWAY34 SPOT</b>								<b>12,086,500,000,000.00</b>	<b>18,100,000,000</b>	<b>13,816,000,000</b>	
<b>Total For HWAY34</b>								<b>12,086,500,000,000.00</b>	<b>18,100,000,000</b>	<b>13,816,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.00452	100.00000	12.97542			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			11.23500	89.99009	11.23500	89.96292		222,902,400,000,000.00	19,840,000,000	9,920,000,000	
<b>Total HWAY35 SPOT</b>								<b>12,902,400,000,000.00</b>	<b>19,840,000,000</b>	<b>9,920,000,000</b>	
<b>Total For HWAY35</b>								<b>12,902,400,000,000.00</b>	<b>19,840,000,000</b>	<b>9,920,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.00327	100.00000	12.97418			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.31291			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.07515			0.00	0	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.48872			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			2.14000	154.26667	2.18000	154.01403		156,967,103,048,000.00	540,638,833,200	449,597,752,200	
<b>Total I2025 SPOT</b>								<b>16,967,103,048,000.00</b>	<b>540,638,833,200</b>	<b>449,597,752,200</b>	
<b>Total For I2025</b>								<b>16,967,103,048,000.00</b>	<b>540,638,833,200</b>	<b>449,597,752,200</b>	
I2029 On 31/03/2029 Spot Bond			3.10000	113.21906	3.08000	113.34532		349,042,249,400,000.00	112,594,274,000	226,082,717,300	
<b>Total I2029 SPOT</b>								<b>19,042,249,400,000.00</b>	<b>112,594,274,000</b>	<b>226,082,717,300</b>	
<b>Total For I2029</b>								<b>19,042,249,400,000.00</b>	<b>112,594,274,000</b>	<b>226,082,717,300</b>	
I2033 On 28/02/2033 Spot Bond			3.95000	106.65010	3.94000	106.72335		291,581,829,960,000.00	73,818,184,800	209,246,429,500	
<b>Total I2033 SPOT</b>								<b>11,581,829,960,000.00</b>	<b>73,818,184,800</b>	<b>209,246,429,500</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2033</b>									<b>11,581,829,960,000.00</b>	<b>73,818,184,800</b>	<b>209,246,429,50</b>
I2038 On 31/01/2038 Spot Bond			4.20000	119.62359	4.15500	120.28756			353,841,327,840,000.00	84,247,935,200	388,091,965,60
<b>Total I2038 SPOT</b>									<b>33,841,327,840,000.00</b>	<b>84,247,935,200</b>	<b>388,091,965,60</b>
<b>Total For I2038</b>									<b>33,841,327,840,000.00</b>	<b>84,247,935,200</b>	<b>388,091,965,60</b>
I2046 On 31/03/2046 Spot Bond			4.21500	107.84438	4.14000	109.18585			465,548,980,156,500.00	110,450,529,100	342,001,132,70
<b>Total I2046 SPOT</b>									<b>5,548,980,156,500.00</b>	<b>110,450,529,100</b>	<b>342,001,132,70</b>
<b>Total For I2046</b>									<b>5,548,980,156,500.00</b>	<b>110,450,529,100</b>	<b>342,001,132,70</b>
I2050 On 31/12/2050 Spot Bond			4.22500	109.16177	4.18000	110.05414			313,377,391,632,500.00	74,172,163,700	269,389,885,80
<b>Total I2050 SPOT</b>									<b>13,377,391,632,500.00</b>	<b>74,172,163,700</b>	<b>269,389,885,80</b>
<b>Total For I2050</b>									<b>13,377,391,632,500.00</b>	<b>74,172,163,700</b>	<b>269,389,885,80</b>
IBL101 On 24/05/2022 Spot Bond			6.21500	6.21500	6.21500	103.38332			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	101.11791			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.34000	312.42899	2.34000	312.34158			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.69181			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.58404			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.63714			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	100.91623			0.00	0	80,000,00
<b>Total IBL123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IBL123</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.67862			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	101.11757			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.52288				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.11776				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.75423				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.23330				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.15344				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57530				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.53921				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	100.74969				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.70066				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.56929				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.56641				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.15768				0.00	0	100,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	99.94176				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	100.47157				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	100.49166				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.23947				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.56804				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	100.89481				0.00	0	2,200,000,00
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
IBL156 On 21/01/2022 Spot Bond					0.00000	100.87094				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	100.89997				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>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.73192				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	100.77919				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.76253				0.00	0	
<b>Total IBL161 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 IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.04992				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	101.08784				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	100.80901				0.00	0	
<b>Total IBL165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL165</b>										<b>0.00</b>	<b>0</b>	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.66042				0.00	0	
<b>Total IBL166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL166</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.59599				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.61706				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.55783				0.00	0	9,650,000,00
<b>Total IBL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,650,000,00</b>
<b>Total For IBL169</b>										<b>0.00</b>	<b>0</b>	<b>9,650,000,00</b>
IBL171 On 25/08/2021 Spot Bond					0.00000	100.49739				0.00	0	6,500,000,00
<b>Total IBL171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
<b>Total For IBL171</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
IBL36 On 31/01/2022 Spot Bond			0.88000	0.88000	0.88000	174.10010				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			6.86000	111.84429	6.86000	111.82345				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	100.90816				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			1.20000	173.82442	1.20000	173.78107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.29000	107.33408	5.29000	107.31886				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>	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.47085				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	101.41884				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.19000	104.95614	8.19000	104.93325				0.00	0	92,993,30
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,993,30</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>92,993,30</b>
IDCG08 On 13/05/2030 Spot Bond			9.80500	110.08007	9.80500	110.35129				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.36623				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.76000	109.44535	8.76000	109.41972			175,200,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total IDCG11 SPOT</b>									<b>175,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For IDCG11</b>									<b>175,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.04436				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.69301				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.63636				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.25245				0.00	0	20,000,000
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</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
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.77694				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	100.23905				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.78563				0.00	400,000,000	800,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.18336				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.66415				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	101.06357				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	100.24028				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.64000	103.72922	7.64000	103.70797				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	101.55850				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.59136				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.51584				0.00	0	
<b>Total INLV05 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 INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.30274				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.38611				0.00	1,400,000,000	700,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	101.17809				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.84800				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.21907				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	100.13775				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	100.14018				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.93938				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.53871				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	100.85009				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.13379				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	100.77693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.79087				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	100.08685				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.50292				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	99.99997				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.25978				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	101.49499				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	100.14242				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	101.15344	2.75000	101.14580				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			4.98000	184.06404	4.98000	183.99949				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.22175				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	101.66472				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV038 On 23/09/2021 Spot Bond					0.00000	100.17745				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			3.30000	3.30000	3.30000	171.71438				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	100.83335				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.23000	103.89997	8.23000	103.87700				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	101.88878				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.23500	8.23500	8.23500	102.92918				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.33715				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			1.75000	173.28112	1.75000	173.23530				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.56834				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	102.80149				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			4.88000	185.16989	4.88000	185.10544				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	0.00000				0.00	0	
<b>Total IVC034 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 IVC034</b>										<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			11.40000	103.96066	11.40000	103.92843				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			6.71500	102.44113	6.71500	102.42281				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				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>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.28223				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.81460				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.00937				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.73000				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.52255				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.70201				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.42642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.87217				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.93102				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.14757				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.52695				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.50245				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.32992				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	100.50744				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.22294				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	100.18734				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	101.24393				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.37285				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.17049				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.87732				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	100.70996				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	100.75431				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	100.16931				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	100.01712				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	100.21862	7.40000	100.19873				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.60856				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.50052				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.71341				0.00	0	
<b>Total IVC189 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 IVC189</b>									<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.24397			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>	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.18299	7.23000	103.00692			0.00	0	
<b>Total IVC194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>									<b>0.00</b>	<b>0</b>	
IVC196 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	33,000,000.00
<b>Total IVC196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>33,000,000.00</b>
<b>Total For IVC196</b>									<b>0.00</b>	<b>0</b>	<b>33,000,000.00</b>
IVZ049 On 01/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713			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			4.00000	4.00000	4.00000	99.89053			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			4.00000	4.00000	4.00000	99.73768			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			4.10000	4.10000	4.10000	99.65299		8,200,000,000.00.00.00	2,000,000,000	1,000,000.00	
<b>Total IVZ052 SPOT</b>								<b>8,200,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000.00</b>	
<b>Total For IVZ052</b>								<b>8,200,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000.00</b>	
IVZ053 On 05/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496			0.00	0	
<b>Total IVZ053 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ053</b>									<b>0.00</b>	<b>0</b>	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706			0.00	0	
<b>Total IVZ054 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ054</b>									<b>0.00</b>	<b>0</b>	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928			0.00	0	
<b>Total IVZ055 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ055</b>									<b>0.00</b>	<b>0</b>	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.33365		39,010,000,000.000.00.00	9,400,000,000	4,700,000.00	
<b>Total IVZ056 SPOT</b>								<b>39,010,000,000,000.00</b>	<b>9,400,000,000</b>	<b>4,700,000.00</b>	
<b>Total For IVZ056</b>								<b>39,010,000,000,000.00</b>	<b>9,400,000,000</b>	<b>4,700,000.00</b>	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518		9,130,000,000.000.00.00	2,200,000,000	1,100,000.00	

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 IVZ057 SPOT</b>									<b>9,130,000,000,000.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For IVZ057</b>									<b>9,130,000,000,000.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683			0.00	0	
<b>Total IVZ058 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ058</b>									<b>0.00</b>	<b>0</b>	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.09861		68,890,000,000,000.00	16,600,000,000	8,300,000,000	
<b>Total IVZ059 SPOT</b>									<b>68,890,000,000,000.00</b>	<b>16,600,000,000</b>	<b>8,300,000,000</b>
<b>Total For IVZ059</b>									<b>68,890,000,000,000.00</b>	<b>16,600,000,000</b>	<b>8,300,000,000</b>
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051			0.00	0	
<b>Total IVZ060 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ060</b>									<b>0.00</b>	<b>0</b>	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.96480			0.00	0	
<b>Total IVZ061 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ061</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	100.19555			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	0.00000			0.00	0	
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.20000	103.08285	6.20000	103.06568			0.00	0	
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.29157			0.00	0	
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.74959			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	101.06439			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	99.08641				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.87171				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.63253				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	101.21838				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.72973				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.73000	125.10206	8.73000	125.07301				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	99.83357				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.99261				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.18000	103.34174	7.18000	103.32183				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.86574				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			9.20000	105.32646	9.20000	105.30058				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	95.52034				0.00	0	
<b>Total LBK27 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 LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.00500	94.73841	12.00500	94.70840				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.25000	99.73285	10.25000	99.70561				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	98.49865				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	93.18676				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.81098				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.94355				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.90704				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	94.52861				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	87.62609				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	100.85006				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			6.71000	106.59958	6.71000	106.58036				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	101.12607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.40441				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	103.06153				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.24018				0.00	0	217,550,10
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>217,550,10</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>217,550,10</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	100.38001				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.29090				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>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.30319				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.77753				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.79764				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.20204				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.62351				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.64063				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 17/08/2021 Spot Bond					0.00000	100.67998				0.00	0	400,000,00
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	100.59961				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.28926				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	100.24236				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.53897				0.00	2,000,000,000	1,000,000,00
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For MBF067</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.58186				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>	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.42404				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.45180				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.55419				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.52879				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	100.86157				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	100.11598				0.00	0	
<b>Total MBP044 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 MBP044</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42958			0.00	1,050,000,000	1,050,000,000
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>1,050,000,000</b>	<b>1,050,000,000</b>
<b>Total For MBP045</b>									<b>0.00</b>	<b>1,050,000,000</b>	<b>1,050,000,000</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	100.80379			0.00	0	
<b>Total MBP046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.48830			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	100.00864			0.00	0	
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.00947			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	100.84893			0.00	0	
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.56085			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	100.00811			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			7.67000	7.67000	7.67000	116.92808			0.00	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.02000	109.32306	6.02000	109.30515		12,642,000,000,000.00	2,100,000,000	1,051,314,900	
<b>Total MMIG05 SPOT</b>								<b>12,642,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,051,314,900</b>	
<b>Total For MMIG05</b>								<b>12,642,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,051,314,900</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.57362			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	100.19917			0.00	0	10,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.40998				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.29000	104.85691	8.29000	104.83363				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.35664				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.54000	99.24729	8.54000	99.22771				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.03396				0.00	2,900,000,000	1,450,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.76239				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.41745				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>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.84529				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.60451				0.00	110,000,000	70,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>70,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>110,000,000</b>	<b>70,000,00</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.74863				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	100.77690				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN16 On 30/05/2022 Spot Bond					0.00000	100.25061				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	99.99003				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.65384				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.36257				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	100.16404				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.24352				0.00	2,200,000,000	1,100,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.06642				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.24000	103.61998	8.24000	103.59686				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	101.15222				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>	
MTN25 On 29/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,700,000,000
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,700,000,000</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>35,700,000,000</b>
MTN26 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	96,300,000,000	
<b>Total MTN26 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>96,300,000,000</b>	
<b>Total For MTN26</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>96,300,000,000</b>	
MTN27 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	73,800,000,000
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,800,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MTN27</b>									<b>0.00</b>	<b>0</b>	<b>73,800,000,00</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MTNC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>									<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		11,500,000,000,000.00		1,115,000,000	32,015,000,00
<b>Total MTNC24 SPOT</b>								<b>11,500,000,000,000.00</b>		<b>1,115,000,000</b>	<b>32,015,000,00</b>
<b>Total For MTNC24</b>								<b>11,500,000,000,000.00</b>		<b>1,115,000,000</b>	<b>32,015,000,00</b>
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.59086			0.00	0	
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.59086			0.00	0	
<b>Total MWAR04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.63216			0.00	0	
<b>Total MWAR05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.63209			0.00	0	
<b>Total MWAR06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>									<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.71508			0.00	0	
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.16445			0.00	0	
<b>Total N6E26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.21038			0.00	0	
<b>Total N6F26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>									<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.60975			0.00	0	
<b>Total N6G26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>									<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.14356			0.00	0	
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.18326			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.21694				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.24784				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.18000	103.68851	6.18000	103.67136				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.80000	110.41776	6.80000	110.39737				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.17000	109.71616	9.17000	109.68900				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.06260				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.98526				0.00	400,000,000	200,000,000
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.87406				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.06406				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.89715				0.00	1,740,000,000	870,000,000
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>1,740,000,000</b>	<b>870,000,000</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>1,740,000,000</b>	<b>870,000,000</b>
NBK13 On 19/03/2024 Spot Bond			6.36500	111.02685	6.36500	111.00794				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK15/ On 11/02/2022 Spot Bond			5.66500	105.26270	5.66500	105.24646				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			6.54000	112.83725	6.54000	112.81720				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17/ On 22/04/2026 Spot Bond			7.74000	110.63875	7.74000	110.61580			18,885,600,000,000.00	2,440,000,000	1,220,000,000	
<b>Total NBK17A SPOT</b>									<b>18,885,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>									<b>18,885,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
NBK19/ On 01/06/2022 Spot Bond			6.19500	103.82644	6.19500	103.80914				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			7.08000	114.28327	7.08000	114.26155				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>	
NBK21/ On 21/07/2027 Spot Bond			8.09000	116.71614	8.09000	116.69057				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			5.29000	107.47565	5.29000	107.46040				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			6.77500	115.86985	6.77500	115.84887				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			7.81500	116.73249	7.81500	116.70818			15,630,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>									<b>15,630,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>									<b>15,630,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.74131				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			5.77500	5.77500	5.77500	111.42716				0.00	0	75,000,000
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.54106				0.00	2,380,000,000	1,190,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>2,380,000,000</b>	<b>1,190,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK25B</b>										0.00	2,380,000,000	1,190,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	31.83231	100.00000	31.76224				0.00	0	
<b>Total NBK26A SPOT</b>										0.00	0	
<b>Total For NBK26A</b>										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.88286				0.00	0	
<b>Total NBK26B SPOT</b>										0.00	0	
<b>Total For NBK26B</b>										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.00000	114.05593	8.00000	114.03162				0.00	0	5,910,400
<b>Total NBK27A SPOT</b>										0.00	0	5,910,400
<b>Total For NBK27A</b>										0.00	0	5,910,400
NBK28 On 02/08/2023 Spot Bond			5.69500	112.51163	5.69500	112.49417				0.00	0	
<b>Total NBK28A SPOT</b>										0.00	0	
<b>Total For NBK28A</b>										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.16000	118.41367	7.16000	118.39067				0.00	0	
<b>Total NBK29A SPOT</b>										0.00	0	
<b>Total For NBK29A</b>										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.15000	111.76298	6.15000	111.74428				0.00	0	
<b>Total NBK30A SPOT</b>										0.00	0	
<b>Total For NBK30A</b>										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.82500	109.14541	5.82500	109.12838				0.00	0	
<b>Total NBK31A SPOT</b>										0.00	0	
<b>Total For NBK31A</b>										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.26815				0.00	0	
<b>Total NBK31B SPOT</b>										0.00	0	
<b>Total For NBK31B</b>										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.74025				0.00	0	
<b>Total NBK35B SPOT</b>										0.00	0	
<b>Total For NBK35B</b>										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.79347				0.00	0	
<b>Total NBK36B SPOT</b>										0.00	0	
<b>Total For NBK36B</b>										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.98150				0.00	0	
<b>Total NBK38B SPOT</b>										0.00	0	
<b>Total For NBK38B</b>										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.96500	9.96500	9.96500	72.90990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.01303				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.20325				0.00	113,000,000	113,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>113,000,000</b>	<b>113,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>113,000,000</b>	<b>113,000,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.39874				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.45899				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.63290				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.04924				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	100.73622				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40974				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.73520				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.84444				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	101.06340				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.18371				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	101.30601				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	100.91223				0.00	520,000,000	520,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>520,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>520,000,000</b>	<b>520,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.80865				0.00	1,700,000,000	850,000,000
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.91223				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.23716				0.00	5,840,000,000	2,920,000,000
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>5,840,000,000</b>	<b>2,920,000,000</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>5,840,000,000</b>	<b>2,920,000,000</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.68220				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.94604				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.56719				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	101.01383				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	101.09791				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	100.16173				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.13500	106.58120	9.13500	106.55532			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	100.16037			0.00	0	
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.17000	106.04824	9.17000	106.02241			0.00	0	6,236,20
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,236,20</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>6,236,20</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16173			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	100.16377			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	100.16647			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>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11707			0.00	0	
<b>Total NDAL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>									<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11707			0.00	0	430,000,00
<b>Total NDAL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
<b>Total For NDAL03</b>									<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.47861			0.00	400,000,000	
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>400,000,000</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.74100			0.00	0	
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	100.64961				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	101.99647				0.00	780,000,000	390,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.87211				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.54671				0.00	580,000,000	290,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.25775				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.62433				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	102.77422				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	104.27180				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>	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.21798				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.04813				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	105.07439				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.31529				0.00	0	
<b>Total NGT103 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 NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.71201				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.48538				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.43111				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.95316				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	103.43796				0.00	4,000,000,000	4,000,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.34453				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.09212				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.85431				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	102.47463				0.00	0	500,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.68139				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	100.91244				0.00	224,000,000	112,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>224,000,000</b>	<b>112,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>224,000,000</b>	<b>112,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.33095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.11556				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.60465				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.76194				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.76234				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			4.92000	4.92000	4.92000	212.65326				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.59000	3.59000	3.59000	200.07656				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			2.93500	2.93500	2.93500	150.10891				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			3.37500	3.37500	3.37500	111.00705				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	109.17977				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			3.04000	3.04000	3.04000	149.57505				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB12 On 07/12/2033 Spot Bond			3.45000	197.25903	3.45000	197.19793				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			3.43000	3.43000	3.43000	147.61160				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			3.23500	3.23500	3.23500	204.43612				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			3.38000	202.70491	3.38000	202.64249				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			5.02000	107.62584	5.02000	107.58781				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.75963				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	100.40908				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.73385				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	133.05952				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.67529				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.77231				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	101.06491				0.00	0	
<b>Total NN026 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 NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.59183				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.71201				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.92929				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	119.37598				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	99.48813				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.60113				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	100.31012				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	138.68795				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.90269				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	138.48693				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	137.37439				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	100.26540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	123.50957				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	99.31002				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	99.16042				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	95.98874				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	98.20980				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.27926				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.54245				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>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.88134				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.90601				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	113.74000				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	110.25000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 15/07/2025 Spot Bond					0.00000	115.64000				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	114.29000				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	114.13193				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	109.26127				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	100.59906				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 14/07/2021 Spot Bond					0.00000	100.99458				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	91.66294				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 09/07/2021 Spot Bond					0.00000	101.79967				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	101.49301				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.26127				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	100.94896				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	101.47723				0.00	0	
<b>Total NNF031 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 NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.74148				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>	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.57793				0.00	0	
<b>Total NNF033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF033</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.57078				0.00	0	
<b>Total NNF034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF034</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.49640				0.00	0	
<b>Total NNF035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF035</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.49640				0.00	0	
<b>Total NNF036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF036</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 01/09/2021 Spot Bond					0.00000	100.39807				0.00	0	
<b>Total NNF037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF037</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 14/09/2021 Spot Bond					0.00000	100.21148				0.00	0	
<b>Total NNF038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF038</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.03967				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/08/2024 Spot Bond					0.00000	130.46028				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	108.31857				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.68124				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	85.04394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.58470				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.58580				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 22/05/2053 Spot Bond					0.00000	100.53354				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	100.43597				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.27595				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.62713				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.60122				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.48222				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.37986				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49763				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			6.87000	108.79661	6.87000	108.77664				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			2.47000	198.45386	2.47000	198.39763				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			9.41000	115.96605	9.41000	115.93692				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	13.36518	100.00000	13.33560				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.49623				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70310				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.45864				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	100.06045				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	100.24188				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	100.24503				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	100.24177				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.32592				0.00	0	
<b>Total NTC31 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 NTC31</b>									<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.73575			0.00	0	20,000,000.00
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For NTC32</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.15502			0.00	0	
<b>Total NTCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>									<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.29245			0.00	0	
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.04000	105.87609	6.04000	105.85897			0.00	0	
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.39100	114.49669	7.39100	114.47410		22,616,460,000.00	3,060,000,000.00	3,060,000,000	1,530,000,000
<b>Total OML07 SPOT</b>								<b>22,616,460,000.00</b>	<b>3,060,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>								<b>22,616,460,000.00</b>	<b>3,060,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,000</b>
OML09 On 14/09/2022 Spot Bond			6.23000	108.56293	6.23000	108.54483			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			7.69500	116.27798	7.69500	116.25412		11,696,400,000.00	1,520,000,000.00	1,520,000,000	760,000,000
<b>Total OML10 SPOT</b>								<b>11,696,400,000.00</b>	<b>1,520,000,000.00</b>	<b>1,520,000,000</b>	<b>760,000,000</b>
<b>Total For OML10</b>								<b>11,696,400,000.00</b>	<b>1,520,000,000.00</b>	<b>1,520,000,000</b>	<b>760,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.21285			0.00	0	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.21269			0.00	0	
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>									<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.53558			0.00	0	
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.61338			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	101.08257			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.85025				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	100.52560				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	99.90508				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	100.50712				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.64060				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.72042				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.73181				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.74321				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			7.41000	114.00189	7.39000	114.07536			489,403,920,004,000.00	1,955,385,144,400	356,310,645,100	
<b>Total R186 SPOT</b>									<b>19,403,920,004,000.00</b>	<b>955,385,144,400</b>	<b>356,310,645,100</b>	
<b>Total For R186</b>									<b>19,403,920,004,000.00</b>	<b>955,385,144,400</b>	<b>356,310,645,100</b>	
R197 On 07/12/2023 Spot Bond			1.27000	320.16923	1.27000	320.08892			109,092,097,538,000.00	85,899,289,400	71,858,210,200	
<b>Total R197 SPOT</b>									<b>19,092,097,538,000.00</b>	<b>85,899,289,400</b>	<b>71,858,210,200</b>	
<b>Total For R197</b>									<b>19,092,097,538,000.00</b>	<b>85,899,289,400</b>	<b>71,858,210,200</b>	
R202 On 07/12/2033 Spot Bond			3.96000	233.78694	3.92000	234.64144			484,917,502,212,000.00	122,453,914,700	148,241,376,400	
<b>Total R202 SPOT</b>									<b>14,917,502,212,000.00</b>	<b>122,453,914,700</b>	<b>148,241,376,400</b>	
<b>Total For R202</b>									<b>14,917,502,212,000.00</b>	<b>122,453,914,700</b>	<b>148,241,376,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			5.20000	106.61331	5.20000	106.59843			802,797,384,760,000.00	1,308,230,266,300	648,717,260,60
<b>Total R2023 SPOT</b>									<b>12,797,384,760,000.00</b>	<b>308,230,266,300</b>	<b>648,717,260,60</b>
<b>Total For R2023</b>									<b>12,797,384,760,000.00</b>	<b>308,230,266,300</b>	<b>648,717,260,60</b>
R2030 On 31/01/2030 Spot Bond			8.94000	97.79742	8.93500	97.80227			493,226,612,968,000.00	2,627,877,697,200	330,397,668,00
<b>Total R2030 SPOT</b>									<b>13,226,612,968,000.00</b>	<b>627,877,697,200</b>	<b>330,397,668,00</b>
<b>Total For R2030</b>									<b>13,226,612,968,000.00</b>	<b>627,877,697,200</b>	<b>330,397,668,00</b>
R2032 On 31/03/2032 Spot Bond			9.63000	92.95759	9.63500	92.90273			264,004,764,068,000.00	1,688,889,383,600	1,699,327,419,40
<b>Total R2032 SPOT</b>									<b>14,004,764,068,000.00</b>	<b>688,889,383,600</b>	<b>699,327,419,40</b>
<b>Total For R2032</b>									<b>14,004,764,068,000.00</b>	<b>688,889,383,600</b>	<b>699,327,419,40</b>
R2035 On 28/02/2035 Spot Bond			10.18500	93.41424	10.21000	93.21957			862,104,256,912,500.00	2,146,500,172,500	1,471,246,492,00
<b>Total R2035 SPOT</b>									<b>12,104,256,912,500.00</b>	<b>146,500,172,500</b>	<b>471,246,492,00</b>
<b>Total For R2035</b>									<b>12,104,256,912,500.00</b>	<b>146,500,172,500</b>	<b>471,246,492,00</b>
R2037 On 31/01/2037 Spot Bond			10.40000	89.04974	10.43500	88.78733			696,912,597,520,000.00	1,701,626,211,300	1,299,128,979,10
<b>Total R2037 SPOT</b>									<b>16,912,597,520,000.00</b>	<b>701,626,211,300</b>	<b>299,128,979,10</b>
<b>Total For R2037</b>									<b>16,912,597,520,000.00</b>	<b>701,626,211,300</b>	<b>299,128,979,10</b>
R2040 On 31/01/2040 Spot Bond			10.54000	91.31925	10.57000	91.07524			615,782,060,270,000.00	1,481,573,250,500	1,346,837,201,70
<b>Total R2040 SPOT</b>									<b>15,782,060,270,000.00</b>	<b>481,573,250,500</b>	<b>346,837,201,70</b>
<b>Total For R2040</b>									<b>15,782,060,270,000.00</b>	<b>481,573,250,500</b>	<b>346,837,201,70</b>
R2044 On 31/01/2044 Spot Bond			10.58000	88.04838	10.60500	87.83819			456,337,750,668,000.00	515,721,904,600	1,478,105,786,80
<b>Total R2044 SPOT</b>									<b>16,337,750,668,000.00</b>	<b>515,721,904,600</b>	<b>478,105,786,80</b>
<b>Total For R2044</b>									<b>16,337,750,668,000.00</b>	<b>515,721,904,600</b>	<b>478,105,786,80</b>
R2048 On 28/02/2048 Spot Bond			10.51000	87.26864	10.53000	87.09091			221,301,990,149,000.00	3,160,923,119,900	1,857,398,292,00
<b>Total R2048 SPOT</b>									<b>11,301,990,149,000.00</b>	<b>160,923,119,900</b>	<b>357,398,292,00</b>
<b>Total For R2048</b>									<b>11,301,990,149,000.00</b>	<b>160,923,119,900</b>	<b>357,398,292,00</b>
R209 On 31/03/2036 Spot Bond			10.12000	72.24646	10.14500	72.07886			412,282,931,532,000.00	1,226,510,171,100	778,755,429,30
<b>Total R209 SPOT</b>									<b>12,282,931,532,000.00</b>	<b>226,510,171,100</b>	<b>778,755,429,30</b>
<b>Total For R209</b>									<b>12,282,931,532,000.00</b>	<b>226,510,171,100</b>	<b>778,755,429,30</b>
R210 On 31/03/2028 Spot Bond			2.96000	207.94948	2.88000	208.90436			301,151,753,904,000.00	101,740,457,400	64,120,328,70
<b>Total R210 SPOT</b>									<b>11,151,753,904,000.00</b>	<b>101,740,457,400</b>	<b>64,120,328,70</b>
<b>Total For R210</b>									<b>11,151,753,904,000.00</b>	<b>101,740,457,400</b>	<b>64,120,328,70</b>
R212 On 31/01/2022 Spot Bond			0.70000	174.32111	0.55000	174.43026			227,710,000,000,000.00	325,300,000,000	205,255,000,00
<b>Total R212 SPOT</b>									<b>17,710,000,000,000.00</b>	<b>325,300,000,000</b>	<b>205,255,000,00</b>
<b>Total For R212</b>									<b>17,710,000,000,000.00</b>	<b>325,300,000,000</b>	<b>205,255,000,00</b>
R213 On 28/02/2031 Spot Bond			9.30000	87.88453	9.30500	87.83442			734,114,455,980,000.00	724,098,328,600	533,178,137,80
<b>Total R213 SPOT</b>									<b>14,114,455,980,000.00</b>	<b>724,098,328,600</b>	<b>533,178,137,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R213</b>										<b>34,114,455,980,000.00</b>	<b>724,098,328,600</b>	<b>533,178,137,800</b>
R214 On 28/02/2041 Spot Bond			10.50500	69.13923	10.52500	68.99904				233,675,211,769,000.00	1,164,557,373,800	499,617,638,200
<b>Total R214 SPOT</b>										<b>33,675,211,769,000.00</b>	<b>164,557,373,800</b>	<b>499,617,638,200</b>
<b>Total For R214</b>										<b>33,675,211,769,000.00</b>	<b>164,557,373,800</b>	<b>499,617,638,200</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.18651				0.00	7,640,000,000	3,820,000,000
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>7,640,000,000</b>	<b>3,820,000,000</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>7,640,000,000</b>	<b>3,820,000,000</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.44941				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.94244				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.51797				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.34128				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.56711				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.16539				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.74208				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.48869				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.36162				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.13412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.14015				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	100.02716				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	99.60265				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	99.01969				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.65964				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>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.74038				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2021 Spot Bond					0.00000	100.22284				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	100.95677				0.00	0	100,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	100.60895				0.00	0	100,000,00
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED40 On 29/01/2024 Spot Bond					0.00000	101.58957				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.57743				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/03/2022 Spot Bond					0.00000	103.19514				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	104.57361				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.04127				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.31000				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.71196				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.16885				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.50419				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.17802				0.00	0	100,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	101.11699				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>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.83599				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			6.85000	106.44789	6.85000	106.42830				0.00	0	
<b>Total RW23 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 RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.34000	95.19506	11.34000	95.16637			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>	
RW31 On 30/06/2031 Spot Bond			100.00000	10.75943	100.00000	0.03014		680,000,000,000,000.00	106,800,000,000	54,400,000,00	
<b>Total RW31 SPOT</b>								<b>30,000,000,000,000.00</b>	<b>106,800,000,000</b>	<b>54,400,000,00</b>	
<b>Total For RW31</b>								<b>30,000,000,000,000.00</b>	<b>106,800,000,000</b>	<b>54,400,000,00</b>	
RWL26 On 30/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		720,000,000,000,000.00	117,200,000,000	58,600,000,00	
<b>Total RWL26 SPOT</b>								<b>20,000,000,000,000.00</b>	<b>117,200,000,000</b>	<b>58,600,000,00</b>	
<b>Total For RWL26</b>								<b>20,000,000,000,000.00</b>	<b>117,200,000,000</b>	<b>58,600,000,00</b>	
RWL28 On 30/06/2028 Spot Bond			100.00000	10.05878	100.00000	0.34331		480,000,000,000,000.00	114,800,000,000	57,900,000,00	
<b>Total RWL28 SPOT</b>								<b>30,000,000,000,000.00</b>	<b>114,800,000,000</b>	<b>57,900,000,00</b>	
<b>Total For RWL28</b>								<b>30,000,000,000,000.00</b>	<b>114,800,000,000</b>	<b>57,900,000,00</b>	
SBK23 On 28/05/2022 Spot Bond			5.36000	106.49377	5.36000	106.47846		0.00	0	0	
<b>Total SBK23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.87894		0.00	844,000,000	422,000,00	
<b>Total SBN01 SPOT</b>								<b>0.00</b>	<b>844,000,000</b>	<b>422,000,00</b>	
<b>Total For SBN01</b>								<b>0.00</b>	<b>844,000,000</b>	<b>422,000,00</b>	
SBS20 On 15/05/2026 Spot Bond			7.13500	113.10992	7.13500	113.08837		0.00	0	10,000,00	
<b>Total SBS20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
<b>Total For SBS20</b>								<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.66457		0.00	0	1,519,000,00	
<b>Total SBS21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,519,000,00</b>	
<b>Total For SBS21</b>								<b>0.00</b>	<b>0</b>	<b>1,519,000,00</b>	
SBS27 On 20/02/2024 Spot Bond			6.10500	113.34149	6.10500	113.32266		0.00	0	0	
<b>Total SBS27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.23500	104.75508	7.23500	104.73485		0.00	0	0	
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			7.65500	110.54876	7.65500	110.52608		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.26000	113.88928	6.26000	113.87021				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			6.45500	112.15079	6.45500	112.13112				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			8.53500	111.16119	8.53500	111.13553				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			4.25000	102.66233	4.25000	102.65056				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			5.46500	107.21673	5.46500	107.20102				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			6.83500	115.60054	6.83500	115.57943				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			7.80500	116.37316	7.80500	116.34894				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			5.56500	111.79855	5.56500	111.78159				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	101.83899				0.00	1,400,000,000	700,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.39515				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.68500	106.66147	4.68500	106.64783				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			5.94500	5.94500	5.94500	113.11402				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.57232				0.00	6,000,000,000	3,000,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.77161				0.00	0	220,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.95191				0.00	300,000,000	200,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
SBS56 On 12/06/2022 Spot Bond			5.14500	103.95121	5.14500	103.93679				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.87797				0.00	2,000,000,000	1,200,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,200,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,200,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.18638				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.58923				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.43888				0.00	0	20,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.47448				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.01890				0.00	2,000,000,000	1,000,000,000
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.25051				0.00	0	
<b>Total SBS65 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 SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.31696				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.97207				0.00	4,640,000,000	2,320,000,000
<b>Total SBS67 SPOT</b>										0.00	4,640,000,000	2,320,000,000
<b>Total For SBS67</b>										0.00	4,640,000,000	2,320,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.82276				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.44142				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.71000	316.95765	1.71000	316.87439				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	213.69248				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.24213				0.00	1,480,000,000	1,480,000,000
<b>Total SBT101 SPOT</b>										0.00	1,480,000,000	1,480,000,000
<b>Total For SBT101</b>										0.00	1,480,000,000	1,480,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.65915				0.00	0	
<b>Total SBT102 SPOT</b>										0.00	0	
<b>Total For SBT102</b>										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.46603				0.00	0	90,000,000
<b>Total SBT103 SPOT</b>										0.00	0	90,000,000
<b>Total For SBT103</b>										0.00	0	90,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.45175				0.00	0	
<b>Total SBT104 SPOT</b>										0.00	0	
<b>Total For SBT104</b>										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										0.00	0	
<b>Total For SBT105</b>										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.24848				0.00	2,710,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>2,710,000,000</b>	<b>2,500,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>2,710,000,000</b>	<b>2,500,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.58678				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.30000	107.56682	7.30000	107.54575				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.77898				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.52744				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	105.00329				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	101.15450				0.00	3,000,000,000	1,500,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	100.04917				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.73484				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	98.74801				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	100.82030				0.00	200,000,000	100,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.70816				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.68002				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	100.81208				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.70451				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.73876				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.74734				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.68619				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.74734				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.85127				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.82073				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	100.10967				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.77181				0.00	0	
<b>Total SLRC6 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 SLRC6</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.00000	110.42904	7.00000	110.40829				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.73569				0.00	0	100,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.49122				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	100.51016				0.00	0	5,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.65868				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.07400				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.58401				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.61447				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.05790				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.24398				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.25441				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.46520				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.28657				0.00	2,000,000,000	1,000,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SPG008 On 15/10/2024 Spot Bond					0.00000	101.23316				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.51580				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	100.40534				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.19781				0.00	0	1,250,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
SSA08 On 16/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	35,000,000,000	
<b>Total SSA08 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>35,000,000,000</b>	
<b>Total For SSA08</b>									<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>35,000,000,000</b>	
SSN01 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	146.79002			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			7.36500	114.21824	7.36500	114.19567			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			8.79500	90.81706	8.79500	90.79582			0.00	0		
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>		
SSN02 On 07/12/2023 Spot Bond					0.00000	97.55921			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>		
SSN04 On 13/10/2023 Spot Bond					0.00000	101.19046			0.00	840,000,000	420,000,000	
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>	
<b>Total For SSN040</b>									<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</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
SSN04 On 13/10/2023 Spot Bond			6.60000	108.78698	6.60000	108.76767				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.85500	109.91913	4.85500	109.88079				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.46073				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.03244				0.00	3,160,000,000	1,580,000,000
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>3,160,000,000</b>	<b>1,580,000,000</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>3,160,000,000</b>	<b>1,580,000,000</b>
SSN04 On 05/04/2027 Spot Bond					0.00000	100.41101				0.00	0	2,500,000,000
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SSN05 On 08/12/2023 Spot Bond			2.30000	2.30000	2.30000	312.62696				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.99984				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.88749				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.95247				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	149.87983				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			5.05500	5.05500	5.05500	107.10889				0.00	0	
<b>Total SSN063 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 SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	106.82822				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			4.06000	4.06000	4.06000	194.46708				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.53307				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.52292				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.49792				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	100.25223				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	100.24616				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	100.15965				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 13/07/2023 Spot Bond					0.00000	101.21860				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 31/07/2021 Spot Bond					0.00000	104.78800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.56236				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.28602				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.88117				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	215.26275				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.98963				0.00	1,820,000,000	910,000,000
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>1,820,000,000</b>	<b>910,000,000</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>1,820,000,000</b>	<b>910,000,000</b>
SSN09 On 31/01/2030 Spot Bond					0.00000	102.15903				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.40637				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.53730				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.38535				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			9.60000	94.13472	9.60000	94.11034				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	100.45174				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10:On 21/12/2026 Spot Bond					0.00000	100.19125				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 31/03/2028 Spot Bond			4.10500	93.92656	4.10500	193.93951				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			4.97500	88.15292	4.97500	211.51712				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	100.78418				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	100.73436				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>	
SSN111:On 31/03/2024 Spot Bond					0.00000	100.01965				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>	
SSN11:On 14/07/2021 Spot Bond					0.00000	101.02018				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>	
SSN11:On 10/08/2021 Spot Bond					0.00000	100.71784				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>	
SSN11:On 11/08/2021 Spot Bond					0.00000	100.65579				0.00	0	
<b>Total SSN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN114</b>										<b>0.00</b>	<b>0</b>	
SSN11:On 11/08/2021 Spot Bond					0.00000	100.65579				0.00	0	
<b>Total SSN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN115</b>										<b>0.00</b>	<b>0</b>	
SSN11:On 19/08/2021 Spot Bond					0.00000	100.56714				0.00	14,000,000,000	7,000,000,000
<b>Total SSN116 SPOT</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
<b>Total For SSN116</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
SSN11:On 19/08/2021 Spot Bond					0.00000	100.55434				0.00	0	
<b>Total SSN117 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 SSN117</b>										<b>0.00</b>	<b>0</b>	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.34708				0.00	0	
<b>Total SSN118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN118</b>										<b>0.00</b>	<b>0</b>	
SSN118 On 09/09/2021 Spot Bond					0.00000	99.10983				0.00	0	
<b>Total SSN119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN119</b>										<b>0.00</b>	<b>0</b>	
SSN119 On 11/09/2021 Spot Bond					0.00000	100.24191				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			7.96000	105.95063	7.96000	105.92803				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.61962				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.32000	102.84651	4.32000	102.83453				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>	
T16OM On 21/08/2021 Spot Bond					0.00000	100.53045				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	100.50814				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	100.56057				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.58603				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	102.38912	7.21000	102.36495				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	100.95426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.67899				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>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.49520				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.83890				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	99.94621				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	100.56546				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.44254				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.99662				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.20652				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.30446				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	30,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.64134				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,0€</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>30,000,0€</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.70305				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.07659				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.13105				0.00	2,000,000,000	1,000,000,000
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.53604				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	100.77667				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	101.00119				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>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.63521				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.32000	103.31267	4.32000	103.30065				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.88301				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.32000	102.94485	4.32000	102.93286				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.70311				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.74731				0.00	0	
<b>Total TH14B2 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 TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.65636				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.95241				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.96912				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.72313				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.09150				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.56514				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.42130				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.59922				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	101.07379				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51275				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.58178				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.55725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.63305				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	100.89023				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.94710				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.68539				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	101.06798				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.65867				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.98394				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	101.27830				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	100.89551				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.73065				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.47264				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A <sup>3</sup> On 21/08/2024 Spot Bond			8.49000	103.05466	8.49000	103.03099				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 <sup>4</sup> On 21/08/2022 Spot Bond					0.00000	100.80018				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A <sup>5</sup> On 21/08/2024 Spot Bond					0.00000	100.59181				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 <sup>7</sup> On 21/08/2022 Spot Bond					0.00000	100.56393				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 <sup>8</sup> On 21/08/2024 Spot Bond					0.00000	100.58846				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 <sup>9</sup> On 21/08/2024 Spot Bond			5.76000	102.07623	5.76000	102.06022				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	100.61298				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	100.65309				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	100.65531				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	100.64752				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	100.70096				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	100.68649				0.00	0	
<b>Total TH16C3 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 TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.88661				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.98092				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.92546				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	100.63611				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	100.67615				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.88046				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	100.49267				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	100.18095				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.30000	105.96839	6.30000	105.95053				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.40000	109.14071	7.40000	109.11916				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.34604				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.29795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.84000	106.39501	7.84000	106.37267				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.64504				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	100.19650				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.52417				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	100.76975				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.12000	109.47351	7.12000	109.45270			14,984,593,936,000.00	2,104,577,800	1,313,288,900	
<b>Total TN23 SPOT</b>									<b>14,984,593,936,000.00</b>	<b>2,104,577,800</b>	<b>1,313,288,900</b>	
<b>Total For TN23</b>									<b>14,984,593,936,000.00</b>	<b>2,104,577,800</b>	<b>1,313,288,900</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	25.56403	100.00000	25.50775			0.00	0		
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.41500	107.19340	8.41500	107.16901			29,762,390,790,000.00	3,536,826,000	6,878,413,000	
<b>Total TN25 SPOT</b>									<b>29,762,390,790,000.00</b>	<b>3,536,826,000</b>	<b>6,878,413,000</b>	
<b>Total For TN25</b>									<b>29,762,390,790,000.00</b>	<b>3,536,826,000</b>	<b>6,878,413,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.96842	100.00000	15.93270			0.00	0		
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.14000	100.02629	9.14000	100.00200			31,782,841,900,000.00	3,477,335,000	13,438,667,500	
<b>Total TN27 SPOT</b>									<b>31,782,841,900,000.00</b>	<b>3,477,335,000</b>	<b>13,438,667,500</b>	
<b>Total For TN27</b>									<b>31,782,841,900,000.00</b>	<b>3,477,335,000</b>	<b>13,438,667,500</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.43626	100.00000	10.41329			0.00	0		
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN27/R186</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
TN30 On 09/10/2030 Spot Bond			10.57000	101.96892	10.57000	101.94022			143,752,000,000.00	13,600,000,000	6,861,000,000
<b>Total TN30 SPOT</b>									<b>13,752,000,000,000.00</b>	<b>13,600,000,000</b>	<b>6,861,000,000</b>
<b>Total For TN30</b>									<b>13,752,000,000,000.00</b>	<b>13,600,000,000</b>	<b>6,861,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.53226	8.00000	118.50686			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			11.86500	94.05082	11.86500	94.02121			227,096,100,000,000.00	19,140,000,000	16,830,000,000
<b>Total TN40 SPOT</b>									<b>27,096,100,000,000.00</b>	<b>19,140,000,000</b>	<b>16,830,000,000</b>
<b>Total For TN40</b>									<b>27,096,100,000,000.00</b>	<b>19,140,000,000</b>	<b>16,830,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.43230	10.75000	102.40300			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>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.50648			0.00	0	
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>									<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.51216			0.00	0	
<b>Total TR5A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>									<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.42686	7.61000	100.22472			0.00	0	
<b>Total TR5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>									<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.43580			0.00	0	
<b>Total TR5OM1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.73514			0.00	0	
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.31000	104.69798	6.31000	104.68030			0.00	0	
<b>Total TRA3A4 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.70605			0.00	0	
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.91357			0.00	0	
<b>Total TRA3B1 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 TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.00782				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.12351				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.18380				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			6.60000	108.56999	6.60000	108.55072				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	101.12351				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.18380				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	101.86180	8.62000	101.83832				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.69879				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.21562				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>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.58066				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.73915				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP24: On 21/07/2021 Spot Bond					0.00000	99.74192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP249 On 06/09/2021 Spot Bond					0.00000	99.07570				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP250 On 16/09/2021 Spot Bond					0.00000	99.14318				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 29/11/2021 Spot Bond					0.00000	98.28778				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP255 On 14/02/2022 Spot Bond					0.00000	97.05794				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>	
TSP256 On 11/03/2022 Spot Bond					0.00000	96.56831				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>	
TSP257 On 16/03/2022 Spot Bond					0.00000	96.44177				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>	
TSP258 On 11/05/2022 Spot Bond					0.00000	95.83274				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.01125				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.31170				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.19448				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.18900				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 08/07/2021 Spot Bond					0.00000	100.97759				0.00	6,000,000,000	3,000,000,000
<b>Total TWC369 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For TWC369</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
TWC37 On 15/07/2021 Spot Bond					0.00000	104.67564				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					0.00000	108.50808				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					0.00000	101.71955				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					0.00000	101.39110				0.00	0	
<b>Total TWC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC373</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.24028				0.00	0	
<b>Total TWC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC374</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.24028				0.00	0	
<b>Total TWC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC375</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.23491				0.00	0	
<b>Total TWC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC376</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.15661				0.00	0	
<b>Total TWC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC377</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.78000	109.14752	9.78000	109.11921				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.65556				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.73515				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.77186				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.93078				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.87184				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.04571				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	100.56729				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.55944				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.67992				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.70598				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	100.16115				0.00	1,200,000,000	1,100,000,000
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.28086				0.00	1,580,000,000	890,000,000
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>1,580,000,000</b>	<b>890,000,000</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>1,580,000,000</b>	<b>890,000,000</b>
<b>Total for SPOT</b>										<b>2.40e+01</b>	<b>122,208,073,814,236</b>	<b>756,551,401,83</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>									2.40e+017	208,073,814,236	756,551,401,83
<b>Total Futures</b>									2.40e+017	208,073,816,094	756,552,420,35
<b>Total Options</b>									0.00	0	120,45
<b>Grand Total:</b>									2.40e+017	208,073,816,094	756,552,540,84