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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/07/2021

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			11.12991	79.20640	11.16806	78.99962			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.36123	76.30872	11.40090	76.09997			0.00	0	
ES33	On	03/02/2022	Bond Future			11.60261	77.20928	11.64395	76.99828			0.00	0	
ES33	On	05/05/2022	Bond Future			11.84700	74.36520	11.89009	74.15178			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			11.62923	78.16171	11.66723	77.92712			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			11.84721	74.76974	11.88679	74.53289			0.00	0	
ES42	On	03/02/2022	Bond Future			12.06725	75.65274	12.10850	75.41330			0.00	0	
ES42	On	05/05/2022	Bond Future			12.29785	72.30907	12.34093	72.06685			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			152.92646	152.92646	153.16371	153.16371			0.00	0	5,00
I2025	On	04/11/2021	Bond Future			154.62053	154.62053	154.86104	154.86104			0.00	0	
I2025	On	03/02/2022	Bond Future			154.87462	154.87462	155.11860	155.11860			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/05/2022	Bond Future			156.74584	156.74584	156.99301	156.99301			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,02</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,02</b>
I2029	On	05/08/2021	Bond Future			113.12836	113.12836	113.58712	113.58712			0.00	0	3,02
I2029	On	04/11/2021	Bond Future			113.21279	113.21279	113.67712	113.67712			0.00	0	
I2029	On	03/02/2022	Bond Future			114.54809	114.54809	115.01822	115.01822			0.00	0	
I2029	On	05/05/2022	Bond Future			114.74179	114.74179	115.21834	115.21834			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,02</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,02</b>
I2033	On	05/08/2021	Bond Future			106.60938	106.60938	106.47987	106.47987			0.00	0	8,92
I2033	On	04/11/2021	Bond Future			106.54214	106.54214	106.41168	106.41168			0.00	0	
I2033	On	03/02/2022	Bond Future			107.79873	107.79873	107.66698	107.66698			0.00	0	
I2033	On	05/05/2022	Bond Future			107.83212	107.83212	107.69929	107.69929			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,92</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,92</b>
I2038	On	05/08/2021	Bond Future			118.56537	118.56537	117.91511	117.91511			0.00	0	7,72
I2038	On	04/11/2021	Bond Future			119.87882	119.87882	119.22186	119.22186			0.00	0	
I2038	On	03/02/2022	Bond Future			119.52705	119.52705	118.86300	118.86300			0.00	0	
I2038	On	05/05/2022	Bond Future			120.97136	120.97136	120.29952	120.29952			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,72</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,72</b>
I2046	On	05/08/2021	Bond Future			108.18654	108.18654	107.43658	107.43658			0.00	0	18,02
I2046	On	04/11/2021	Bond Future			107.54848	107.54848	106.79085	106.79085			0.00	0	
I2046	On	03/02/2022	Bond Future			108.81708	108.81708	108.05082	108.05082			0.00	0	
I2046	On	05/05/2022	Bond Future			108.26180	108.26180	107.48734	107.48734			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,02</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,02</b>
I2050	On	05/08/2021	Bond Future			109.68230	109.68230	109.45314	109.45314			0.00	0	11,02
I2050	On	04/11/2021	Bond Future			110.89719	110.89719	110.66593	110.66593			0.00	0	
I2050	On	03/02/2022	Bond Future			110.24376	110.24376	110.01021	110.01021			0.00	0	
I2050	On	05/05/2022	Bond Future			111.57580	111.57580	111.33961	111.33961			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,02</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,02</b>
R186	On	05/08/2021	Bond Future			7.59579	114.03947	7.61332	113.95757		6.47	17,105,920.50	150	87,14
R186	On	04/11/2021	Bond Future			7.79175	115.27473	7.81029	115.19242		5.59	0.00	0	
R186	On	03/02/2022	Bond Future			7.99601	111.32458	8.01572	111.24164		5.51	0.00	0	
R186	On	05/05/2022	Bond Future			8.21692	112.64443	8.23796	112.56073		5.51	0.00	0	

Contract Details				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>17,105,920.50</b>	<b>150</b>	<b>87,14</b>
R186	On	05/08/2021	Bond Future	8.62	Call			4,610.85000	4.61085	4,687,950	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			30.87000	0.03087	26,070	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,653.92000	4.65392	4,731,180	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			29.64000	0.02964	25,000	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,567.76000	4.56776	4,644,700	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			32.12000	0.03212	27,160	7.14	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			997.09000	0.99709	961,370	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			328.48000	0.32848	312,550	6.15	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,258.06000	2.25806	2,305,000	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			981.81000	0.98181	946,440	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,286.68000	2.28668	2,333,990	5.73	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			966.70000	0.96670	931,700	5.73	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,229.60000	2.22960	2,276,190	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,424.26000	1.42426	1,458,760	5.60	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,603.22000	1.60322	1,555,410	5.60	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			4,486.58000	4.48658	4,552,960	6.15	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			682.93000	0.68293	700,870	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,832.87000	3.83287	3,767,870	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			694.07000	0.69407	712,240	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,800.45000	3.80045	3,735,680	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			705.34000	0.70534	723,750	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,768.17000	3.76817	3,703,640	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,167.41000	2.16741	2,124,750	5.65	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,448.14000	2.44814	2,488,730	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,201.79000	2.20179	2,158,680	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,470.33000	2.47033	2,511,150	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,184.34000	2.18434	2,141,460	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,493.02000	2.49302	2,534,060	5.65	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>17,105,920.50</b>	<b>150</b>	<b>117,50</b>
R197	On	05/08/2021	Bond Future			321.43094	321.43094	321.38694	321.38694			0.00	0	1,17
R197	On	04/11/2021	Bond Future			324.99133	324.99133	324.94819	324.94819			0.00	0	
R197	On	03/02/2022	Bond Future			320.67474	320.67474	320.63248	320.63248			0.00	0	
R197	On	05/05/2022	Bond Future			324.54998	324.54998	324.50776	324.50776			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
R202	On	05/08/2021	Bond Future			233.95325	233.95325	235.06589	235.06589			0.00	0	9,63
R202	On	04/11/2021	Bond Future			236.54483	236.54483	237.67066	237.67066			0.00	0	

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			235.00566	235.00566	236.14593	236.14593			0.00	0	
R202	On	05/05/2022	Bond Future			237.84530	237.84530	238.99970	238.99970			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,63</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>9,63</b>
R2023	On	05/08/2021	Bond Future			5.39921	106.90903	5.36930	106.95412		0.93	0.00	0	15,36
R2023	On	04/11/2021	Bond Future			5.59929	104.15988	5.56302	104.20591		1.04	0.00	0	
R2023	On	03/02/2022	Bond Future			5.84516	105.36356	5.79941	105.41044		0.97	0.00	0	
R2023	On	05/05/2022	Bond Future			6.17624	102.70199	6.11565	102.74961		0.88	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,36</b>
R2023	On	05/08/2021	Bond Future	5.30	Call			141.33000	0.14133	120,930	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			245.91000	0.24591	270,600	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			147.64000	0.14764	126,660	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			237.12000	0.23712	261,230	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			135.20000	0.13520	115,380	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			254.89000	0.25489	280,160	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			853.03000	0.85303	894,140	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			30.56000	0.03056	25,860	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			877.22000	0.87722	918,550	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			31.29000	0.03129	26,490	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			865.11000	0.86511	906,340	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			32.05000	0.03205	27,130	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			70.84000	0.07084	62,740	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			812.39000	0.81239	851,170	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			68.41000	0.06841	60,560	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			830.69000	0.83069	869,720	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			69.71000	0.06971	61,730	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			821.63000	0.82163	860,530	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			283.05000	0.28305	303,610	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			433.00000	0.43300	405,770	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			280.39000	0.28039	300,780	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			422.67000	0.42267	395,770	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			285.75000	0.28575	306,470	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			427.82000	0.42782	400,760	0.93	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>15,36</b>
R2030	On	05/08/2021	Bond Future			8.99168	94.44124	9.01937	94.28572		11.06	9,444,124.00	100	101,36
R2030	On	04/11/2021	Bond Future			9.17965	95.46463	9.20849	95.30787		10.15	0.00	0	
R2030	On	03/02/2022	Bond Future			9.37578	92.56363	9.40593	92.40527		9.92	0.00	0	
R2030	On	05/05/2022	Bond Future			9.58280	93.66138	9.61435	93.50134		9.83	0.00	0	

Contract Details				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>9,444,124.00</b>	<b>100</b>	<b>101,32</b>
R2030	On	05/08/2021	Bond Future	10.42	Call			7,475.92000	7.47592	7,626,880	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			23.29000	0.02329	18,730	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			964.99000	0.96499	885,510	11.18	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,264.29000	3.26429	3,125,240	10.62	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			291.59000	0.29159	308,060	10.62	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,050.53000	3.05053	3,161,380	11.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			58.78000	0.05878	48,830	12.40	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,188.46000	4.18846	4,317,270	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			201.78000	0.20178	175,070	11.90	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,885.99000	1.88599	1,772,670	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			24.12000	0.02412	19,430	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,694.21000	1.69421	1,770,250	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			35.38000	0.03538	28,880	12.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,068.23000	2.06823	1,950,210	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			712.88000	0.71288	750,380	10.89	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,796.93000	7.79693	7,641,630	10.23	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			403.02000	0.40302	358,350	11.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,135.85000	6.13585	6,281,420	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,100.70000	1.10070	1,155,050	11.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			460.20000	0.46020	411,150	11.50	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,836.80000	2.83680	2,943,270	11.50	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,410.58000	15.41058	15,566,090	13.31	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			815.81000	0.81581	858,010	10.93	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,880.12000	6.88012	7,029,140	12.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,525.51000	7.52551	7,676,610	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			22.47000	0.02247	18,050	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,426.30000	7.42630	7,577,130	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.01000	0.00001	0,000	13.31	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			6.11000	0.00611	6,330	10.23	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,490.93000	1.49093	1,389,760	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,752.81000	5.75281	5,618,100	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			473.53000	0.47353	495,580	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,637.03000	3.63703	3,526,630	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,216.59000	1.21659	1,262,950	9.82	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,284.30000	11.28430	11,432,550	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,567.56000	7.56756	7,701,130	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			389.54000	0.38954	366,350	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,611.39000	7.61139	7,745,210	11.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			384.41000	0.38441	361,470	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,523.65000	7.52365	7,656,970	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,237.58000	2.23758	2,309,180	10.12	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			162.70000	0.16270	151,550	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			963.52000	0.96352	916,230	10.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,623.29000	4.62329	4,732,760	10.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,283.69000	2.28369	2,198,530	10.12	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			394.62000	0.39462	371,180	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			117.20000	0.11720	108,690	12.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,495.59000	10.49559	10,641,200	12.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put			726.25000	0.72625	696,130	11.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			3,914.32000	3.91432	4,007,200	10.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,978.17000	1.97817	1,912,690	10.11	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,653.33000	2.65333	2,726,520	9.83	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,947.37000	2.94737	2,862,200	9.83	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,328.02000	6.32802	6,200,180	9.26	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			795.43000	0.79543	825,950	9.26	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,896.24000	2.89624	2,973,670	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,717.71000	2.71771	2,636,780	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,923.92000	2.92392	3,001,810	9.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,693.07000	2.69307	2,612,600	9.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,868.71000	2.86871	2,945,670	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,344.88000	2.34488	2,271,370	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,355.93000	3.35593	3,440,780	9.98	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,485.67000	4.48567	4,376,970	9.51	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,509.09000	1.50909	1,558,750	9.51	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,919.85000	7.91985	8,048,090	11.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,742.53000	2.74253	2,661,130	9.88	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,278.86000	4.27886	4,369,560	9.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,025.93000	5.02593	5,125,040	10.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,034.01000	4.03401	3,941,720	9.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,132.68000	7.13268	7,007,960	9.22	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,092.60000	1.09260	1,127,920	9.22	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,614.30000	8.61430	8,480,010	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			739.00000	0.73900	764,750	9.18	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,167.65000	2.16765	2,106,720	10.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,598.17000	2.59817	2,528,830	9.93	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,058.35000	5.05835	5,157,800	10.11	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,151.44000	2.15144	2,090,850	10.11	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,090.86000	5.09086	5,190,630	10.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,135.35000	2.13535	2,075,080	10.12	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,486.59000	5.48659	5,376,460	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,720.60000	1.72060	1,770,510	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,036.06000	8.03606	8,158,740	10.93	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,163.27000	1.16327	1,125,910	10.93	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,681.98000	2.68198	2,749,730	9.61	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>9,444,124.00</b>	<b>100</b>	<b>130,57</b>
R2032	On	05/08/2021	Bond Future			9.68154	93.60121	9.71422	93.40110		12.41	0.00	0	120,18
R2032	On	04/11/2021	Bond Future			9.87635	90.47055	9.91032	90.26867		12.16	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.07563	91.51653	10.11100	91.31259		11.70	0.00	0	
R2032	On	05/05/2022	Bond Future			10.28151	88.45511	10.31839	88.24889		12.10	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>120,23</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			9,363.82000	9.36382	9,560,850	14.63	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			13.54000	0.01354	10,460	14.63	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,416.04000	9.41604	9,613,170	14.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			13.07000	0.01307	10,090	14.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,311.57000	9.31157	9,508,500	14.62	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			14.03000	0.01403	10,850	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,173.31000	10.17331	10,354,470	14.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			301.39000	0.30139	280,670	14.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,079.22000	10.07922	10,259,950	14.60	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,312.57000	2.31257	2,401,480	12.00	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,233.31000	15.23331	15,430,610	15.09	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			308.64000	0.30864	287,490	14.60	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			50.24000	0.05024	45,660	15.09	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,126.27000	10.12627	10,307,210	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			305.00000	0.30500	284,060	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,611.68000	4.61168	4,461,880	11.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,077.27000	1.07727	1,129,350	11.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,790.89000	2.79089	2,677,920	12.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,641.13000	1.64113	1,577,850	12.75	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,070.18000	4.07018	4,182,370	12.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,708.46000	2.70846	2,616,710	12.00	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			5,044.36000	5.04436	4,909,130	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,090.14000	2.09014	2,014,040	12.37	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,397.66000	3.39766	3,498,310	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,230.91000	3.23091	3,127,620	11.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,890.92000	6.89092	6,731,760	10.88	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,006.64000	2.00664	2,077,620	11.39	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,299.30000	6.29930	6,439,960	12.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,489.31000	2.48931	2,402,830	12.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,472.57000	2.47257	2,554,420	11.56	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,228.44000	4.22844	4,106,350	11.56	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,031.74000	8.03174	7,861,820	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,915.27000	1.91527	1,983,980	11.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,176.44000	5.17644	5,304,280	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,531.80000	2.53180	2,444,280	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,377.81000	4.37781	4,494,750	12.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,510.61000	2.51061	2,423,610	12.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,308.63000	4.30863	4,424,520	12.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,056.22000	1.05622	1,101,000	10.88	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,412.43000	4.41243	4,529,890	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,696.19000	4.69619	4,817,720	12.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,327.45000	2.32745	2,245,040	12.20	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,894.92000	4.89492	4,761,960	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,553.42000	2.55342	2,465,370	12.08	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		740.44000	0.74044	774,460	10.69	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,343.03000	4.34303	4,459,450	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,028.30000	7.02830	7,175,980	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,414.12000	1.41412	1,357,860	12.99	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,410.22000	2.41022	2,336,720	12.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,301.14000	6.30114	6,434,240	12.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,393.84000	2.39384	2,320,720	12.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,228.62000	6.22862	6,360,960	12.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,426.41000	2.42641	2,352,530	12.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,265.00000	6.26500	6,397,720	12.81	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,81</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>125,05</b>
R2035	On	05/08/2021	Bond Future			10.22632	94.14958	10.25898	93.93009	13.62	0.00	0	82,46
R2035	On	04/11/2021	Bond Future			10.42072	90.69504	10.45461	90.47360	13.45	0.00	0	
R2035	On	03/02/2022	Bond Future			10.62267	91.74334	10.65793	91.51958	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future			10.82290	88.35299	10.85957	88.12673	13.54	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>82,46</b>
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,277.18000	44.27718	44,057,690	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		99.94000	0.09994	82,940	15.63	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,825.36000	3.82536	3,985,560	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			489.03000	0.48903	429,740	14.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,506.19000	2.50619	2,344,030	13.34	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,160.60000	44.16060	43,941,110	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			882.14000	0.88214	939,470	13.34	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,393.89000	44.39389	44,174,400	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,128.93000	7.12893	7,331,420	15.63	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,041.88000	4.04188	3,897,510	13.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,820.35000	1.82035	1,897,420	13.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,359.08000	2.35908	2,255,080	13.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,428.46000	3.42846	3,545,900	13.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,557.24000	18.55724	18,775,920	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,549.19000	8.54919	8,731,480	15.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			648.77000	0.64877	609,620	15.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,339.68000	5.33968	5,489,540	14.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,391.95000	1.39195	1,320,370	14.26	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,614.63000	3.61463	3,479,190	13.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,793.42000	1.79342	1,869,680	13.00	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			12,390.15000	12.39015	12,592,750	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			272.45000	0.27245	253,610	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,438.55000	12.43855	12,641,390	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			268.24000	0.26824	249,640	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,341.74000	12.34174	12,544,100	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			28.11000	0.02811	25,350	16.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,214.69000	1.21469	1,150,180	14.48	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,354.58000	3.35458	3,470,450	13.56	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,413.53000	2.41353	2,307,960	13.56	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,082.56000	4.08256	3,937,380	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			276.71000	0.27671	257,630	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,132.11000	2.13211	2,218,110	13.15	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			5,890.77000	5.89077	6,047,700	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,134.67000	2.13467	2,055,490	13.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,008.63000	5.00863	4,868,760	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,435.02000	2.43502	2,518,910	12.53	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,899.86000	7.89986	8,064,470	14.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,641.76000	2.64176	2,549,220	13.26	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,654.93000	5.65493	5,504,900	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,016.03000	2.01603	2,089,760	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,414.97000	6.41497	6,564,900	13.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,303.76000	1.30376	1,250,160	14.48	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,951.02000	5.95102	6,095,600	13.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,656.85000	3.65685	3,541,630	12.90	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,554.29000	7.55429	7,380,250	11.92	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,172.62000	1.17262	1,222,340	11.92	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,744.93000	5.74493	5,886,970	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,471.17000	1.47117	1,412,020	14.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,953.79000	4.95379	5,085,010	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,785.51000	5.78551	5,928,070	13.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,207.26000	2.20726	2,126,060	13.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,704.44000	5.70444	5,845,960	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,245.60000	2.24560	2,163,360	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,948.88000	1.94888	1,875,050	13.73	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,606.60000	3.60660	3,715,140	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,031.04000	5.03104	5,163,380	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,597.23000	2.59723	2,505,810	13.28	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,667.51000	4.66751	4,533,370	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,685.35000	2.68535	2,774,970	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,576.85000	8.57685	8,747,010	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,226.35000	2.22635	2,144,630	13.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,519.22000	2.51922	2,441,920	14.17	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,180.13000	7.18013	7,329,480	14.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,502.62000	2.50262	2,425,710	14.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,099.94000	7.09994	7,248,490	14.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,536.23000	2.53623	2,458,520	14.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,139.86000	7.13986	7,288,820	14.17	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,18</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>95,68</b>
R2037	On	05/08/2021	Bond Future			10.43033	85.58021	10.45793	85.39401		14.92	0.00	0	126,47
R2037	On	04/11/2021	Bond Future			10.61483	86.50766	10.64342	86.31983		14.03	0.00	0	
R2037	On	03/02/2022	Bond Future			10.80632	83.25291	10.83600	83.06323		14.25	0.00	0	
R2037	On	05/05/2022	Bond Future			11.00388	84.24053	11.03473	84.04871		14.17	0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>126,47</b>
R2037	On	05/08/2021	Bond Future	12.27	Call			11,015.47000	11.01547	11,199,130	18.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			11.97000	0.01197	9,430	18.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,069.69000	11.06969	11,253,410	18.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			11.61000	0.01161	9,130	18.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,961.19000	10.96119	11,144,780	18.45	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			12.34000	0.01234	9,730	18.45	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 Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		236.36000	0.23636	221,490	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,344.89000	6.34489	6,481,870	15.22	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,868.69000	12.86869	13,041,840	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		232.69000	0.23269	218,010	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,916.26000	12.91626	13,089,600	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		229.07000	0.22907	214,580	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,821.12000	12.82112	12,994,080	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,316.70000	10.31670	10,480,270	16.84	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		422.65000	0.42265	398,390	16.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,055.00000	1.05500	1,004,150	15.22	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,979.05000	5.97905	6,099,920	15.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,195.84000	2.19584	2,127,030	15.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,020.89000	6.02089	6,142,170	15.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,178.22000	2.17822	2,109,820	15.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,062.56000	6.06256	6,184,270	15.23	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,160.50000	2.16050	2,092,530	15.23	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,568.97000	2.56897	2,502,330	15.12	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,274.56000	7.27456	7,400,070	15.14	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,552.05000	2.55205	2,485,740	15.14	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,314.78000	7.31478	7,440,620	15.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,535.51000	2.53551	2,469,530	15.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,234.66000	7.23466	7,359,840	15.12	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>127,67</b>
R2040	On	05/08/2021	Bond Future			10.57369	87.59864	10.61648	87.28972	15.51	0.00	0	85,66
R2040	On	04/11/2021	Bond Future			10.75402	88.54796	10.79839	88.23606	14.59	0.00	0	
R2040	On	03/02/2022	Bond Future			10.94107	85.06660	10.98718	84.75136	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future			11.13353	86.07572	11.18145	85.75701	14.75	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>85,66</b>
R2040	On	05/08/2021	Bond Future	12.48	Call		11,944.45000	11.94445	12,250,220	19.49	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		11.97000	0.01197	8,820	19.49	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,000.87000	12.00087	12,306,720	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		163.56000	0.16356	132,790	17.31	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,494.35000	6.49435	6,772,500	17.31	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,414.29000	23.41429	23,723,210	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		11.63000	0.01163	8,560	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,887.97000	11.88797	12,193,650	19.47	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	20.10	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		12.32000	0.01232	9,080	19.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			594.75000	0.59475	508,970	16.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,629.52000	3.62952	3,852,660	16.03	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			13,275.75000	13.27575	13,563,360	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			285.86000	0.28586	261,570	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			13,176.74000	13.17674	13,463,740	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			294.60000	0.29460	269,700	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			13,226.25000	13.22625	13,513,560	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			290.20000	0.29020	265,610	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,334.57000	2.33457	2,225,040	15.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,272.12000	6.27212	6,478,520	15.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,315.67000	2.31567	2,206,830	15.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,183.82000	6.18382	6,388,820	15.63	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,353.87000	2.35387	2,243,630	15.63	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,227.81000	6.22781	6,433,520	15.65	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,380.10000	1.38010	1,320,080	17.40	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,405.59000	7.40559	7,615,780	15.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,787.42000	2.78742	2,678,900	15.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,447.67000	7.44767	7,658,430	15.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,768.97000	2.76897	2,661,020	15.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,363.27000	7.36327	7,572,900	15.51	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,094.19000	11.09419	10,839,540	13.79	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,240.48000	1.24048	1,304,540	13.79	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,969.94000	6.96994	6,767,290	14.16	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,755.15000	2.75515	2,871,210	14.16	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,392.08000	12.39208	12,650,770	17.40	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,805.71000	2.80571	2,696,630	15.51	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			10.62536	84.32906	10.66298	84.05287		16.16	0.00	0	62,45
R2044	On	04/11/2021	Bond Future			10.79735	85.24298	10.83635	84.96416		15.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.97550	81.84854	11.01602	81.56677		15.48	0.00	0	
R2044	On	05/05/2022	Bond Future			11.15839	82.81958	11.20051	82.53461		15.37	0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,45</b>
R2044	On	05/08/2021	Bond Future	12.60	Call			12,404.80000	12.40480	12,677,980	21.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			12.39000	0.01239	9,380	21.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,460.18000	12.46018	12,733,420	21.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			12.08000	0.01208	9,130	21.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,349.35000	12.34935	12,622,460	21.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			12.71000	0.01271	9,630	21.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call		13.13385	13.13385	13,388,940	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		312.23000	0.31223	288,500	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,036.12000	13.03612	13,290,640	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		321.53000	0.32153	297,230	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,084.99000	13.08499	13,339,800	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		316.85000	0.31685	292,840	19.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,361.17000	2.36117	2,262,070	16.38	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,292.19000	6.29219	6,475,500	16.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,341.95000	2.34195	2,243,490	16.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,203.07000	6.20307	6,385,120	16.36	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,380.54000	2.38054	2,280,820	16.36	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,247.60000	6.24760	6,430,270	16.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,424.60000	7.42460	7,611,750	16.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,806.84000	2.80684	2,709,020	16.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,466.97000	7.46697	7,654,620	16.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,788.22000	2.78822	2,690,900	16.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,382.01000	7.38201	7,568,650	16.21	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,825.33000	2.82533	2,727,000	16.21	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>62,45</b>
R2048	On	05/08/2021	Bond Future			10.55132	87.92945	10.58877	87.64459	15.80	20,927,209.10	238	171,05
R2048	On	04/11/2021	Bond Future			10.71943	84.47054	10.75828	84.18302	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future			10.89309	85.44693	10.93349	85.15629	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future			11.06390	82.04501	11.10587	81.75115	15.80	0.00	0	
<b>Total R2048 Future</b>											<b>20,927,209.10</b>	<b>238</b>	<b>171,05</b>
R2048	On	05/08/2021	Bond Future	12.51	Call		12,634.51000	12.63451	12,915,080	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		18.72000	0.01872	14,430	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,690.53000	12.69053	12,971,230	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		18.10000	0.01810	13,940	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,845.06000	4.84506	5,069,370	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,077.40000	2.07740	1,899,000	15.80	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,163.14000	3.16314	3,345,730	16.65	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,686.56000	1.68656	1,528,060	15.98	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		19.36000	0.01936	14,940	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,967.87000	4.96787	4,710,880	15.19	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		286.76000	0.28676	314,630	15.19	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		424.42000	0.42442	363,870	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,578.42000	12.57842	12,858,860	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,771.65000	1.77165	1,898,010	15.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.50	Call		1,399.43000	1.39943	1,505,890	15.80	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,055.48000	3.05548	2,839,830	15.56	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		814.59000	0.81459	883,800	15.56	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		859.62000	0.85962	757,350	16.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		321.18000	0.32118	296,740	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		384.99000	0.38499	413,310	14.45	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,487.27000	13.48727	13,750,640	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		316.53000	0.31653	292,380	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,536.70000	13.53670	13,800,360	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		311.93000	0.31193	288,070	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,437.81000	13.43781	13,700,890	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,099.98000	5.09998	4,900,720	15.05	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,593.95000	1.59395	1,682,210	15.05	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		9,766.92000	9.76692	9,507,720	14.45	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,143.78000	6.14378	6,329,930	15.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,449.99000	2.44999	2,345,500	15.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,188.61000	6.18861	6,375,430	15.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,428.79000	2.42879	2,324,970	15.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,233.74000	6.23374	6,421,250	15.77	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,408.00000	2.40800	2,304,870	15.77	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,941.55000	2.94155	2,840,020	16.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,516.53000	7.51653	7,707,800	16.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,980.38000	2.98038	2,877,790	16.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,560.09000	7.56009	7,751,890	16.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,961.03000	2.96103	2,858,970	16.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,603.44000	7.60344	7,795,770	16.95	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>20,927,209.10</b>	<b>238</b>	<b>176,05</b>
R209	On	05/08/2021	Bond Future			10.15737	72.80938	10.19479	72.58927	15.03	0.00	0	28,80
R209	On	04/11/2021	Bond Future			10.32809	70.45822	10.36680	70.23600	14.81	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.50119	71.27281	10.54128	71.04821	14.36	0.00	0	
R209	On	05/05/2022	Bond Future			10.67803	68.97657	10.71958	68.74942	14.94	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>33,61</b>
R209	On	05/08/2021	Bond Future	11.80	Call		8,603.54000	8.60354	8,819,800	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		16.34000	0.01634	12,490	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,651.65000	8.65165	8,868,020	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		15.82000	0.01582	12,080	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,555.38000	8.55538	8,771,530	18.08	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		16.87000	0.01687	12,910	18.08	0.00	0	

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		600.43000	0.60043	639,130	13.73	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,682.21000	9.68221	9,881,440	18.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		312.50000	0.31250	289,510	18.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,725.25000	9.72525	9,924,690	18.54	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,871.85000	2.87185	2,989,470	15.12	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		309.06000	0.30906	286,280	18.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,639.23000	9.63923	9,838,230	18.50	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		316.05000	0.31605	292,830	18.50	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,114.85000	2.11485	2,010,250	15.12	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,825.84000	5.82584	5,642,320	13.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,502.37000	1.50237	1,578,800	14.52	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,648.87000	3.64887	3,503,080	14.52	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,906.44000	8.90644	9,101,320	18.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		382.38000	0.38238	355,040	18.14	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,061.80000	2.06180	1,977,500	15.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,754.02000	4.75402	4,894,860	15.03	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,044.54000	2.04454	1,960,780	15.03	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,682.96000	4.68296	4,822,730	14.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,079.19000	2.07919	1,994,360	14.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,718.45000	4.71845	4,858,750	15.01	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,027.85000	6.02785	6,177,110	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,253.93000	2.25393	2,176,040	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,062.70000	6.06270	6,212,380	15.75	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,238.51000	2.23851	2,161,040	15.75	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,993.28000	5.99328	6,142,120	15.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,269.68000	2.26968	2,191,370	15.72	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>0.00</b>	<b>0</b>	<b>61,11</b>
R210	On	05/08/2021	Bond Future			208.84844	208.84844	209.19186	209.19186		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.37804	208.37804	208.72613	208.72613		0.00	0	
R210	On	03/02/2022	Bond Future			210.83584	210.83584	211.18874	211.18874		0.00	0	
R210	On	05/05/2022	Bond Future			210.54828	210.54828	210.90706	210.90706		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			172.80607	172.80607	172.80434	172.80434		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.72039	174.72039	174.71940	174.71940		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,40</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,40</b>
R213	On	05/08/2021	Bond Future			9.35861	88.42713	9.38613	88.27271	11.90	0.00	0	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 Intere
R213	On	04/11/2021			9.54696	85.85592	9.57555	85.70021		11.67		0.00	0	
R213	On	03/02/2022			9.74296	86.84810	9.77274	86.69087		11.12		0.00	0	
R213	On	05/05/2022			9.93887	84.34561	9.96991	84.18662		11.32		0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>9.08</b>
R213	On	05/08/2021	10.85	Call			7,735.16000	7.73516	7,885,700	13.66		0.00	0	
R213	On	05/08/2021	10.85	Put			19.43000	0.01943	15,550	13.66		0.00	0	
R213	On	05/08/2021	10.86	Call			7,783.98000	7.78398	7,934,640	13.68		0.00	0	
R213	On	05/08/2021	10.14	Call			4,281.53000	4.28153	4,410,670	12.73		0.00	0	
R213	On	05/08/2021	10.14	Put			188.90000	0.18890	163,620	12.73		0.00	0	
R213	On	05/08/2021	9.34	Put			1,415.74000	1.41574	1,317,720	11.74		0.00	0	
R213	On	05/08/2021	10.86	Put			18.75000	0.01875	14,990	13.68		0.00	0	
R213	On	05/08/2021	10.84	Call			7,686.33000	7.68633	7,836,750	13.65		0.00	0	
R213	On	05/08/2021	9.34	Call			1,156.69000	1.15669	1,213,090	11.74		0.00	0	
R213	On	05/08/2021	10.84	Put			20.14000	0.02014	16,140	13.65		0.00	0	
R213	On	05/08/2021	10.78	Call			7,392.96000	7.39296	7,542,580	13.59		0.00	0	
R213	On	05/08/2021	10.78	Put			24.89000	0.02489	20,090	13.59		0.00	0	
R213	On	04/11/2021	11.11	Call			8,221.22000	8.22122	8,355,040	13.78		0.00	0	
R213	On	04/11/2021	11.11	Put			382.68000	0.38268	360,790	13.78		0.00	0	
R213	On	04/11/2021	11.09	Call			8,134.66000	8.13466	8,268,040	13.75		0.00	0	
R213	On	04/11/2021	11.09	Put			392.05000	0.39205	369,720	13.75		0.00	0	
R213	On	04/11/2021	11.10	Call			8,177.93000	8.17793	8,311,530	13.77		0.00	0	
R213	On	04/11/2021	11.10	Put			387.34000	0.38734	365,230	13.77		0.00	0	
R213	On	03/02/2022	10.60	Call			5,664.48000	5.66448	5,772,310	11.96		0.00	0	
R213	On	03/02/2022	10.60	Put			1,444.97000	1.44497	1,395,570	11.96		0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,620.23000	3.62023	3,705,280	11.29		0.00	0	
R213	On	03/02/2022	10.00	Put			2,432.77000	2.43277	2,360,590	11.29		0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,638.17000	4.63817	4,531,420	10.72		0.00	0	
R213	On	03/02/2022	10.25	Call			4,425.20000	4.42520	4,520,460	11.54		0.00	0	
R213	On	03/02/2022	10.25	Put			1,956.49000	1.95649	1,894,520	11.54		0.00	0	10
R213	On	03/02/2022	9.76	Call			2,933.95000	2.93395	3,008,500	11.13		0.00	0	
R213	On	03/02/2022	9.76	Put			3,001.17000	3.00117	2,918,490	11.13		0.00	0	10
R213	On	03/02/2022	8.80	Put			6,273.89000	6.27389	6,149,780	10.35		0.00	0	
R213	On	03/02/2022	9.15	Call			1,518.67000	1.51867	1,566,110	10.66		0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,095.49000	4.09549	4,186,760	11.44		0.00	0	
R213	On	03/02/2022	10.15	Put			2,136.17000	2.13617	2,070,210	11.44		0.00	0	20
R213	On	03/02/2022	9.58	Call			2,466.85000	2.46685	2,533,360	11.00		0.00	0	
R213	On	03/02/2022	9.58	Put			3,491.26000	3.49126	3,400,540	11.00		0.00	0	20
R213	On	03/02/2022	8.63	Put			7,046.66000	7.04666	6,916,600	10.28		0.00	0	
R213	On	03/02/2022	9.22	Call			1,656.77000	1.65677	1,707,250	10.72		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 Intere
R213	On	03/02/2022	Bond Future	9.97	Call		3,530.76000	3.53076	3,614,520	11.27		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,498.80000	2.49880	2,425,330	11.27		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,560.55000	3.56055	3,644,740	11.28		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,476.72000	2.47672	2,403,680	11.28		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,501.09000	3.50109	3,584,410	11.26		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		935.40000	0.93540	968,520	10.35		0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,359.24000	1.35924	1,312,100	12.04		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,160.64000	4.16064	4,252,720	11.46		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,099.11000	2.09911	2,033,960	11.46		0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,887.32000	4.88732	4,777,530	10.66		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,521.05000	2.52105	2,447,140	11.26		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		730.82000	0.73082	757,990	10.28		0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,923.01000	5.92301	6,033,100	12.04		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,492.04000	5.49204	5,592,910	11.84		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,153.35000	2.15335	2,095,230	11.84		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,525.48000	5.52548	5,626,650	11.85		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,138.30000	2.13830	2,080,480	11.85		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,458.95000	5.45895	5,559,500	11.83		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,168.80000	2.16880	2,110,360	11.83		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>0.00</b>	<b>0</b>	<b>11,940</b>
R214	On	05/08/2021	Bond Future			10.54154	69.69239	10.57895	69.46775	16.03		0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.71033	67.17034	10.74906	66.94348	15.85		0.00	0	
R214	On	03/02/2022	Bond Future			10.88440	67.94666	10.92455	67.71742	15.35		0.00	0	
R214	On	05/05/2022	Bond Future			11.05562	65.47252	11.09723	65.24069	16.03		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		7,857.12000	7.85712	8,073,720	19.77		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		38.86000	0.03886	30,820	19.77		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,905.11000	7.90511	8,121,890	19.80		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		37.83000	0.03783	29,970	19.80		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,809.11000	7.80911	8,025,520	19.75		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		39.93000	0.03993	31,700	19.75		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,273.82000	9.27382	9,474,220	19.56		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		367.97000	0.36797	341,510	19.56		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,316.23000	9.31623	9,516,870	19.59		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		364.15000	0.36415	337,930	19.59		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,358.55000	9.35855	9,559,430	19.61		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		360.31000	0.36031	334,330	19.61		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,076.97000	2.07697	1,991,300	15.88		0.00	0	

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		4,680.50000	4.68050	4,822,960	15.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,113.31000	2.11331	2,026,530	15.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,715.73000	4.71573	4,858,750	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,095.16000	2.09516	2,008,940	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,750.85000	4.75085	4,894,420	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,932.50000	5.93250	6,081,770	17.03	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,461.51000	2.46151	2,378,950	17.03	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,863.43000	5.86343	6,011,840	16.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,494.31000	2.49431	2,410,890	16.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,897.94000	5.89794	6,046,780	17.01	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,477.85000	2.47785	2,394,860	17.01	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>47,477,253.60</b>	<b>488</b>	<b>1,106,9€</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			788.69000	788.69000	787.17300	787.17300				0.00	0	98
GOVI On 04/11/2021 GOVI			797.32300	797.32300	795.79200	795.79200				0.00	0	
GOVI On 03/02/2022 GOVI			806.53200	806.53200	804.98600	804.98600				0.00	0	
GOVI On 05/05/2022 GOVI			816.08400	816.08400	814.52100	814.52100				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			680,330.00000	68.03300	695,500,000			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			680,230.00000	68.02300	695,400,000			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			680,430.00000	68.04300	695,600,000			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			673,920.00000	67.39200	689,230,000			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			673,820.00000	67.38200	689,130,000			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			673,720.00000	67.37200	689,030,000			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			122,460.00000	12.24600	137,920,000			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		122,360.00000	12.23600	137,820,000		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		122,260.00000	12.22600	137,720,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		262,710.00000	26.27100	278,340,000		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		262,910.00000	26.29100	278,540,000		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		262,810.00000	26.28100	278,440,000		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			789.80900	789.80900	789.24300	789.24300		0.00	0	
AL37	On	04/11/2021	Index Future			798.45500	798.45500	797.88500	797.88500		0.00	0	
AL37	On	03/02/2022	Index Future			807.67700	807.67700	807.10300	807.10300		0.00	0	
AL37	On	05/05/2022	Index Future			817.24200	817.24200	816.66300	816.66300		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			906.55600	906.55600	904.92700	904.92700		0.00	0	
AL7T	On	04/11/2021	Index Future			916.47900	916.47900	914.83600	914.83600		0.00	0	
AL7T	On	03/02/2022	Index Future			927.06400	927.06400	925.40500	925.40500		0.00	0	
AL7T	On	05/05/2022	Index Future			938.04300	938.04300	936.36600	936.36600		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			798.72600	798.72600	797.15600	797.15600		0.00	0	1'
ALBI	On	04/11/2021	Index Future			807.46800	807.46800	805.88500	805.88500		0.00	0	
ALBI	On	03/02/2022	Index Future			816.79500	816.79500	815.19600	815.19600		0.00	0	
ALBI	On	05/05/2022	Index Future			826.46800	826.46800	824.85100	824.85100		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			290.40600	290.40600	290.26700	290.26700		0.00	0	4€
IGOV	On	04/11/2021	Index Future			293.65700	293.65700	293.51700	293.51700		0.00	0	
IGOV	On	03/02/2022	Index Future			297.12000	297.12000	296.97900	296.97900		0.00	0	
IGOV	On	05/05/2022	Index Future			300.70800	300.70800	300.56600	300.56600		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	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.87000	96.13000	3.83000	96.17000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.91500	96.08500	3.87500	96.12500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.09000	95.91000	4.05000	95.95000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.14000	95.86000	4.09000	95.91000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.31500	95.68500	4.25500	95.74500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.63000	95.37000	4.54000	95.46000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.02500	94.97500	4.96500	95.03500				0.00	0	4,7
JIBAR f On 21/09/2022		Jibar Future	5.21000	94.79000	5.11000	94.89000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.58000	94.42000	5.47000	94.53000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.74500	94.25500	5.60000	94.40000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.85500	94.14500	5.81500	94.18500				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
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>47,477,253.60</b>	<b>488</b>	<b>1,139,05</b>
ABCPI On 07/12/2023		Spot Bond	2.33000	312.93717	2.33000	312.84982				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.31895				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	102.02152				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	100.18041	9.65000	100.15462				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	100.57352				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	100.29789				0.00	0	



Contract Details	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	101.13970				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN11: On 11/11/2022 Spot Bond					0.00000	101.64518				0.00	500,000,000	500,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
ABFN11: On 26/09/2023 Spot Bond					0.00000	101.53387				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	101.20554				0.00	0	300,000,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.49235				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	103.66367				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	103.07629				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	104.45706				0.00	0	2,500,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.54337				0.00	13,480,000,000	6,740,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>13,480,000,000</b>	<b>6,740,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>13,480,000,000</b>	<b>6,740,000,000</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.11140				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	101.24591				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.20081				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	100.80838				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	101.13888				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.07284				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.05146				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	101.31541				0.00	0	1,500,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.70737				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	101.69574				0.00	1,000,000,000	1,000,000,00
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.98737				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	100.45212				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	100.72633				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.00720				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.55049				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.90160				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.89852				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.89637				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.16740				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.53521				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.56147				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.20472				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.04085				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.13817				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.88552				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.65460				0.00	0	

Contract Details	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	100.23140				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.03834				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			3.60000	3.60000	3.60000	150.34351				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	102.07008	100.00000	101.82810				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			6.91000	6.91000	6.91000	143.49436				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	23.07755	100.00000	23.02177				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			2.51000	2.51000	2.51000	152.50992				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			3.70000	3.70000	3.70000	199.06195				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			4.46000	4.46000	4.46000	222.82243				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			6.90500	6.90500	6.90500	103.98006				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			7.51000	7.51000	7.51000	113.61446				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			4.94500	105.31237	4.94500	105.29838				0.00	0	1,000,000,00
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABS15 On 11/11/2022 Spot Bond			5.43500	107.04278	5.43500	107.02717				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			7.07500	113.82620	7.07500	113.80469				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.28500	113.04257	8.28500	113.01764				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			5.87500	110.87798	5.87500	110.86054				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			7.83500	106.84669	7.83500	106.82438				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	12.78076	100.00000	12.75263				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			1.68000	317.59090	1.68000	317.50779				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			1.00500	174.23011	1.00500	174.18763				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			10.38500	10.38500	10.38500	101.26131				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	100.26528				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	100.25719				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 <sub>€</sub> On 20/09/2021 Spot Bond					0.00000	100.24732				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 <sub>€</sub> On 20/12/2021 Spot Bond					0.00000	100.24855				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 <sub>€</sub> On 20/09/2022 Spot Bond					0.00000	99.87624				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 <sub>€</sub> On 20/09/2022 Spot Bond					0.00000	100.25665				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 <sub>€</sub> On 20/09/2022 Spot Bond					0.00000	100.25665				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL20 <sub>1</sub> On 20/12/2022 Spot Bond					0.00000	100.26357				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 <sub>€</sub> On 20/12/2022 Spot Bond					0.00000	100.26357				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 <sub>€</sub> On 30/01/2023 Spot Bond					0.00000	158.80091				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 <sub>€</sub> On 14/02/2023 Spot Bond					0.00000	161.07810				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL21 <sub>7</sub> On 20/12/2023 Spot Bond					0.00000	100.24368				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL22 <sub>1</sub> On 20/09/2021 Spot Bond					0.00000	100.24204				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 <sub>€</sub> On 20/09/2021 Spot Bond					0.00000	100.23595				0.00	0	

Contract Details	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	100.49595				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	101.50107				0.00	9,000,000,000	3,000,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.87493				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	100.91237				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	102.05210				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.65707				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.57075				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	102.91334				0.00	260,000,000	130,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.81523				0.00	264,000,000	1,530,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>264,000,000</b>	<b>1,530,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>264,000,000</b>	<b>1,530,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.68487				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.38270				0.00	0	48,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</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	101.14567				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	101.14567				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	101.33761				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	101.11372				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	101.10305				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	101.22037				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	101.33768				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	101.72143				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	101.83864				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	100.70990				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	100.68767				0.00	3,000,000,000	1,000,000,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
AHF5A: On 21/08/2023 Spot Bond			6.59500	110.06854	6.59500	110.04881				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	100.72521				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	100.77524				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	101.50623				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	100.92878				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	101.25185				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	100.72513				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	100.77515				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	101.12452				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	100.85438				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	100.67510				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	100.75015				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	100.73140				0.00	0	

Contract Details	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	100.80016				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	100.77641				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	101.22412				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	101.16189				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			7.32500	109.42015	7.32500	109.39864				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			7.82500	104.59307	7.82500	104.57125				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			11.32000	93.75543	11.32000	93.72739				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.85000	176.84144	5.85000	176.77538				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	101.30180				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.05118				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	100.36043				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	101.08993				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	101.33889				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	100.51229				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	100.79516				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>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.29115				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.78347				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	100.56451				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			4.81000	237.44465	4.81000	237.36253				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			4.82500	215.07959	4.82500	215.00512				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			1.98000	173.28916	1.98000	173.24227				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			2.02500	173.24596	2.02500	173.19889				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.59000	188.74086	4.59000	188.67669				0.00	0	
<b>Total ASN154 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 ASN154</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	100.92928				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	100.75673				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	100.28472				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.09768				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.04000	107.54181	5.04000	107.50377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.22299				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>	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.22632				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.24342				0.00	0	14,100,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,100,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>14,100,00</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	100.84784				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>	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.95819				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>	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.57084				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.28391				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>	
ASN270 On 20/06/2023 Spot Bond					0.00000	100.21971				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.78131				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.75638				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>	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.72271				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28( On 13/09/2025 Spot Bond					0.00000	100.36278				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	100.17117				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	100.24125				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	100.30815				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			4.05500	4.05500	4.05500	105.99317				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 28/02/2033 Spot Bond			5.02500	5.02500	5.02500	95.90200				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	100.22854				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	100.26068				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	100.91225				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	99.43217				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 31/01/2038 Spot Bond			5.15000	106.04862	5.15000	106.01081				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	100.24527				0.00	0	
<b>Total ASN341 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 ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.22293				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.22790				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.23512				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>	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.23512				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>	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.57069				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>	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.28176				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.23062				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>	
ASN374 On 20/12/2024 Spot Bond					0.00000	100.23914				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>	
ASN381 On 29/10/2021 Spot Bond					0.00000	101.05759				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>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.32679				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 15/03/2022 Spot Bond					0.00000	100.32679				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>	
ASN388 On 20/12/2022 Spot Bond					0.00000	100.91236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.23265				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	100.67704				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	100.29059				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	100.23102				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	100.27158				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	100.44050				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	104.04809				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	100.20171				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>	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.20803				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.29134				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>	



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 20/03/2023 Spot Bond					0.00000	101.07869				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	104.13182				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.86911				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.86775				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	103.43179				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	102.71826				0.00	0	6,000,000.00
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.03577				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	103.76230				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	100.92294				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	101.08533				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.59644				0.00	0	6,000,000.00
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.28266				0.00	0	
<b>Total ASN474 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 ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.79267				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	100.23758				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	100.28380				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	105.01600				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	103.66816				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.23677				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	100.44745				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	100.42354				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	100.07818				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	100.35265				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.30053				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.30053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.23072				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			9.00000	100.38559	9.00000	108.90605				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			8.18000	100.35110	8.18000	109.17384				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.35868	8.36000	104.85753				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.35868	8.36000	104.41496				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	103.93498	9.10000	103.90944				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	104.77520	11.05000	104.74408				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	104.75368	11.00000	104.72269				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.53832	10.50000	104.50877				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.53832	10.50000	104.50877				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.06404				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.03278				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	101.12210				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	104.58140	10.60000	104.55156				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	101.26834	10.47000	104.49594				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	104.55190	10.55000	104.52187				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	100.98055				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	101.17153				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	100.51343				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	100.32955				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	100.22296				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.25520				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	100.94554				0.00	0	
<b>Total ASN583 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 ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.41065				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	100.83822				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	100.40852				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	100.73107				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 31/01/2022 Spot Bond			9.22000	103.63909	9.22000	103.96082				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	99.95982				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	99.86883				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.04190				0.00	0	
<b>Total ASN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN598</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.94973				0.00	0	
<b>Total ASN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN599</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.03104				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.15123				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.75875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03037				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>	
ASN609 On 31/01/2030 Spot Bond					0.00000	101.26110				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	100.11950				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	101.10784				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	100.24868				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>	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.75152				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>	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.29565				0.00	5,000,000,000	2,500,000,000
<b>Total ASN616 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ASN616</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
ASN616 On 28/02/2024 Spot Bond					0.00000	100.73760				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>	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.22567				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>	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.14343				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN620 On 13/08/2021 Spot Bond					0.00000	100.85966				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>	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.80045				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>	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.63913				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>	
ASN623 On 19/08/2021 Spot Bond					0.00000	100.75536				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>	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.23530				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>	
ASN625 On 25/08/2021 Spot Bond					0.00000	100.56499				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>	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.56499				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.83554				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>	
ASN631 On 08/09/2021 Spot Bond					0.00000	100.34885				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>	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.06005				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>	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.45522				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>	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.36790				0.00	0	
<b>Total ASN634 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 ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.33931				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	100.15068				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					0.00000	103.20909				0.00	0	
<b>Total ASN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN641</b>										<b>0.00</b>	<b>0</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			5.60500	105.18652	5.60500	105.17073			11,210,000,000,000.00	2,000,000,000	2,600,000,000	
<b>Total BAW21 SPOT</b>									<b>11,210,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,600,000,000</b>	
<b>Total For BAW21</b>									<b>11,210,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,600,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.62282	9.30000	102.59748			0.00	0	0	
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.82311			0.00	0	0	
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.77526			0.00	3,708,300,000	1,236,100,000	
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>3,708,300,000</b>	<b>1,236,100,000</b>	
<b>Total For BAW28</b>									<b>0.00</b>	<b>3,708,300,000</b>	<b>1,236,100,000</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.65532			0.00	0	0	
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.55255			0.00	0	0	
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.08223			0.00	0	0	
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.53500	100.61656	6.53500	100.59889			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 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	100.68980				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	100.79807				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.06783				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	101.56746				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	100.13392				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			8.79500	8.79500	8.79500	103.96092				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>	
BAYA72 On 31/03/2026 Spot Bond			10.99500	10.99500	10.99500	107.47241				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.11504				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	100.09490				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	100.10825				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	100.10841				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.10799				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	100.37673				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	100.13798				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	100.11808				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	100.14206				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	100.13744				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.14142				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>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.13314				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>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.14125				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>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.13396				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>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.14154				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>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.13755				0.00	0	
<b>Total BAYA88 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 BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.13361				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.13761				0.00	0	800,000,00
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.12999				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2023 Spot Bond					0.00000	100.16130				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	100.16130				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.16559				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.16201				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.44920				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.17015				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.94000	7.94000	7.94000	102.66360				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.99070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.16663				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.02050				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.45916				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.59500	108.60798	7.59500	108.58598				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	100.66585				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	101.35895				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			6.59500	105.03496	6.59500	105.01614				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	102.27910				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	101.89921				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.87585				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	101.18225				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.47164				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	104.31692				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	103.96213				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.66234				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.81174				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.10141				0.00	0	1,000,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BID11 On 15/11/2023 Spot Bond			6.33500	108.41016	6.33500	108.39179				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	100.32803				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.55081				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.78744				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.01378				0.00	0	60,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.18820				0.00	0	
<b>Total BNPP01 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 BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 12/10/2028 Spot Bond					0.00000	99.90063				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	99.50400				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	98.57400				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	65.11700				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 11/08/2021 Spot Bond					0.00000	100.70472				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	55.51600				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	100.45735				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	101.02861				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	99.75081				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	100.66660				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	100.37657				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	99.51853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.85558				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.89999				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.96983				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	99.92558				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>	
BPPF26 On 12/10/2023 Spot Bond					0.00000	99.91941				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.85979				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.89995				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>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.93487				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	100.94319				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.10754			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	99.43148			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			7.43500	109.68801	7.43500	109.66613		33,457,500,000,000.00	4,500,000,000	1,500,000,000	
<b>Total CCT01 SPOT</b>								<b>33,457,500,000,000.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>	
<b>Total For CCT01</b>								<b>33,457,500,000,000.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>	
CCT02 On 12/06/2024 Spot Bond			7.63500	111.06109	7.63500	111.03835		0.00	0		
<b>Total CCT02 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CCT02</b>								<b>0.00</b>	<b>0</b>		
CCT03 On 15/03/2025 Spot Bond			8.47500	111.78851	8.47500	111.76329		0.00	0	1,600,000,000	
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>	
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>	
CCT04 On 17/07/2027 Spot Bond			9.70500	101.81107	9.70500	105.87474		0.00	0		
<b>Total CCT04 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CCT04</b>								<b>0.00</b>	<b>0</b>		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.44075			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	101.19929			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	101.32522			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	100.82328			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	100.88115			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	101.61399			0.00	0	
<b>Total CGR50 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 CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.71476				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>	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.82146	3.14000	163.69046				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			1.95000	1.95000	1.95000	163.45269				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.53397	4.77000	108.69600				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				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	99.83878				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			7.36500	110.78313	7.36500	110.76135				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	113.91169	8.70700	117.96300				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>	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.29066				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.20054				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>	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.50274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.10781	10.98000	102.07815				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				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>	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.32043	6.50000	115.97100				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>	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.24122				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.86334				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.85613				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 31/01/2022 Spot Bond			1.95000	173.31796	1.95000	173.27122				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.21000	139.32471	5.21000	139.27483				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.65000	137.29902	5.65000	137.24824				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.30600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.82188				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	100.74261				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.81167				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.79500	105.28701	6.79500	105.26789				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.65650				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.22126				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.44715				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.89730				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>	
CLN477 On 29/11/2021 Spot Bond			100.00000	74.92520	100.00000	74.77857				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.83859				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			6.29000	102.22284	6.29000	102.20567				0.00	0	
<b>Total CLN485 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 CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.59500	106.60692	6.59500	106.58782				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	100.44614				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	100.28147				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.61485				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			6.99500	111.98704	6.99500	111.96612				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	102.58770				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.90649				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	99.90073				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	99.29929				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	101.77484				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	100.49182				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.35575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	95.28241				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	103.05685	9.96000	103.02964				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.83131	10.01000	101.80413				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	100.72751				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	100.17950	9.60000	100.30623				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	100.34901				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>	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.61919				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.97649	9.20000	102.95131				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>	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.95784				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>	
CLN524 On 26/04/2023 Spot Bond					0.00000	101.55696				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	102.10149				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.52151				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	100.86080				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.34901				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.26159				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.28431				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>	
CLN535 On 18/07/2025 Spot Bond			9.16500	108.77333	9.16500	108.74640				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.08426				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.10354				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.46559				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.11400				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.58060				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>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.58463				0.00	0	
<b>Total CLN545 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 CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.63500	109.38350	8.63500	109.35796				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			8.68500	107.04177	8.68500	107.01705				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.77500	106.44123	8.77500	106.41640				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.68652				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.83705				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.85802				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.69579				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.62548				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	115.92300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.91147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.35806	10.19000	101.38877				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			8.63500	106.95541	8.63500	106.93085				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.91221				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.66880				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	104.30867				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.51869				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.85809				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			8.86500	105.44744	8.86500	105.42259				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.90295				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.86267				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.33526				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.28581				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	101.23081				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	100.06164				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.89664				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.54637				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.35893				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.11372				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.53137				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.67824				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.42051				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.31857				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.28555				0.00	0	
<b>Total CLN589 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 CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.23933				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	102.06650				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			3.63000	143.70150	3.63000	115.68241				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.68412				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>	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.11948				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.68412				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>	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.05203				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>	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.05789				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>	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.38382				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.28555				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.28555				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.63477				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	100.88933				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.81322				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.17637				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.27367				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.67290				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.70685	9.32000	101.68154				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.09656				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.96942				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.45976				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2022 Spot Bond					0.00000	100.64957				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	100.54602				0.00	2,480,000,000	1,240,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>1,240,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>1,240,000,000</b>
CLN615 On 30/09/2022 Spot Bond					0.00000	100.15355				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.43800				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>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.78750				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.82720				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.53135				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.01071				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.00700				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.04752				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.12293				0.00	0	
<b>Total CLN624 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 CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.60500	107.51968	6.60500	107.50038				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	100.86885				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	90.61502				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.76500	65.49238	11.76500	87.39169				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	100.76636				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.33500	104.15553	9.33500	104.12928				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	100.86494				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.75440				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.94269				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.88125				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	102.85771				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	100.68755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.86102				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.96401				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.79074				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	100.93923				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>	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.12015				0.00	0	
<b>Total CLN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN641</b>										<b>0.00</b>	<b>0</b>	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.69131				0.00	0	
<b>Total CLN642 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN642</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.28016				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 29/01/2022 Spot Bond					0.00000	101.06669				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	100.28065				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	101.06669				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	100.28065				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	100.86102				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	100.56083				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65( On 19/08/2025 Spot Bond					0.00000	100.86102				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>	
CLN65( On 19/11/2022 Spot Bond					0.00000	100.69125				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>	
CLN65( On 19/08/2025 Spot Bond					0.00000	100.86102				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
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	102.84200				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	100.29190				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	101.81421				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	100.93316				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	98.85900				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	99.38500				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	113.62600				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	136.33600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.94187				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.07028				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.03301				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.71766				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	101.99707				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	100.66371				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	100.95226				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	100.41928				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			4.15490	144.32713	4.15490	117.21351				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			4.15490	144.32713	4.15490	117.21427				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	100.97180				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	101.02389				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.24057				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	101.04402				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.98874				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.42433				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.23010				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.23660				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.16413				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.28107				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.28084				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.24665				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	98.59057				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.24674				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.05934				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>	
CLN695 On 07/07/2021 Spot Bond					0.00000	99.98274				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.37027				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.99598				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>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.43444				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.94117				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.50891				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.77431				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.82406				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.03976				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.36325				0.00	0	
<b>Total CLN704 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 CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.57738				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.94655				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.04993				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.38165				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	100.24082				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	83.96635				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	84.21456				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	100.34784				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	100.74564				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	100.24244				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	100.24244				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	100.24244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	82.98501				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	100.34437				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.96212				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.29085				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.48146				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.01540				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.22260				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.22260				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.22260				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.22665				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.22665				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.22665				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.56873				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.63136				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.28548				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.35115				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.97796				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.12579				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.26768				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.27979				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.83600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.69614				0.00	0	
<b>Total CLN740 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 CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.84798				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>	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.11877				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.02203				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.04082				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.09957				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>	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.69954				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>	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.24670				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.89942				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>	
CLN74 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>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.28985				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>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.02113				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>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.18091				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		300,000,000,000	150,000,000,000	
<b>Total CLN755 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>300,000,000,000</b>	<b>150,000,000,000</b>
<b>Total For CLN755</b>										<b>10,000,000,000,000.00</b>	<b>300,000,000,000</b>	<b>150,000,000,000</b>
CLN81 On 18/04/2028 Spot Bond			7.94000	102.68544	7.94000	102.66360				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.81173				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			7.99500	108.38170	7.99500	108.35848				0.00	0	13,000,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
COJ08 On 22/06/2026 Spot Bond			9.78500	106.89915	9.78500	106.87126				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			6.77500	109.66303	6.77500	109.64307				0.00	0	50,200,000,000
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
COT01 On 03/04/2023 Spot Bond			7.43000	105.04002	7.43000	105.01909				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			11.19500	97.99004	11.19500	97.96089				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.28500	96.79886	10.28500	96.77233				0.00	0	75,000,000,000
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.79500	9.79500	9.79500	104.47305				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	100.79292				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	100.24668				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	100.17341				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	100.85868				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.74386				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	101.23389				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	100.41203				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	100.21522				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	100.12905				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	100.42971				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	100.56362				0.00	0	
<b>Total DOL012 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 DOL012</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.67635			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	101.61845			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			9.03500	9.03500	9.03500	105.35320			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	101.16987			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	100.73146			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.91500	108.28297	6.91500	108.26264		443,977,575,000.00		64,205,000	87,265,500
<b>Total DV23 SPOT</b>								<b>443,977,575,000.00</b>		<b>64,205,000</b>	<b>87,265,500</b>
<b>Total For DV23</b>								<b>443,977,575,000.00</b>		<b>64,205,000</b>	<b>87,265,500</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	37.16823	100.00000	37.08506		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.16823	100.00000	37.08506		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			6.46500	111.35592	6.46500	111.33635		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	103.70023	9.69000	103.67314		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.70023	9.69000	103.67314		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			11.48000	96.96919	11.48000	96.93930		0.00		0	
<b>Total DV29 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>		<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.85591	10.10000	103.82765		0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.85591	10.10000	103.82765		0.00		0	
<b>Total DV29/R213 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 DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.54829				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	99.91730				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.99220				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.18924				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	98.66172				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.70354				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	95.52021				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	98.51620				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>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.78645				0.00	15,000,000,000	5,000,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.94883				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>	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.91402				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/01/2025 Spot Bond					0.00000	96.30108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.96694				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.97803				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.81890				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	106.44124	4.23500	106.42894				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			6.00000	105.51925	6.00000	105.50230				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			6.90500	110.44367	6.90500	110.42330				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			5.07000	108.63671	5.07000	108.59846				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.04000	95.44849	5.04000	95.41474				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			2.25000	135.50695	2.25000	135.46929				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			3.86000	144.98772	3.86000	144.94133				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			3.87300	131.21451	3.87300	131.17249				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			3.91500	128.58135	3.91500	128.53980				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			4.71000	110.63617	4.71000	110.59822				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.01000	97.53344	5.01000	97.49904				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	135.50695	2.25000	135.46929				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	154.07213				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.60956				0.00	0	3,357,225,00
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,357,225,00</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</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>	
ELN006 On 09/06/2025 Spot Bond					0.00000	117.09069				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	116.12515				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>	
ELN009 On 28/07/2025 Spot Bond					0.00000	114.54870				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	106.41346				0.00	0	
<b>Total ELN010 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 ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	107.71794				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	98.44472				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	103.08136				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	104.82390				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			9.35500	103.41346	9.35500	103.38778				0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.91000	10.91000	10.91000	96.32002				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			11.26000	11.26000	11.26000	100.47752				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			9.43500	103.02678	9.43500	101.91375				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			9.43500	9.43500	9.43500	102.73134				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	82.76867				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			10.44000	10.44000	10.44000	101.30746				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	95.31689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.50280				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.41645				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.42825				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.33677				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.32807				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	100.87780				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	100.54792				0.00	1,500,000,000	500,000,000
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>
<b>Total For EPF021</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>
EPF022 On 28/05/2024 Spot Bond					0.00000	100.62783				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	100.85003				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	100.32506				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	100.48280				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 03/06/2024 Spot Bond					0.00000	100.49617				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.86234				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.41549				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.02395				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>	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.20685				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.75394				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	100.71986				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	100.80839				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	100.72667				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	100.76070				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.70901				0.00	6,000,000,000	2,000,000,000
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For ERSA26</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,000</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.69263				0.00	0	
<b>Total ERSA27 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 ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.79473			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			6.25500	109.94638	6.25500	109.92768			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	104.49176	10.00000	104.46361			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			8.50500	99.52755	8.50500	99.50490		61,513,442,455,500.00	7,232,621,100	9,790,437,60	
<b>Total ES26 SPOT</b>								<b>1,513,442,455,500.00</b>	<b>7,232,621,100</b>	<b>9,790,437,60</b>	
<b>Total For ES26</b>								<b>1,513,442,455,500.00</b>	<b>7,232,621,100</b>	<b>9,790,437,60</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.04017	7.85000	102.01870			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.04000	78.88647	11.07500	78.67144		7,139,772,240,000.00	646,718,500	17,006,156,60	
<b>Total ES33 SPOT</b>								<b>7,139,772,240,000.00</b>	<b>646,718,500</b>	<b>17,006,156,60</b>	
<b>Total For ES33</b>								<b>7,139,772,240,000.00</b>	<b>646,718,500</b>	<b>17,006,156,60</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.30708	7.50000	102.28661			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			11.54500	77.84599	11.58000	77.60339		1,759,126,658,500.00	152,371,300	21,740,327,30	
<b>Total ES42 SPOT</b>								<b>1,759,126,658,500.00</b>	<b>152,371,300</b>	<b>21,740,327,30</b>	
<b>Total For ES42</b>								<b>1,759,126,658,500.00</b>	<b>152,371,300</b>	<b>21,740,327,30</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.67418	8.50000	101.65105			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	100.41882			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	99.47131			0.00	3,000,000,000	1,000,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.24525			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.76417				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	100.70264				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	100.74045				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	100.77443				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.03897				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.10294				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	100.60425				0.00	0	121,000,00
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	101.27644				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	101.96166				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	103.54834				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	101.96729				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	103.69135				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.56019				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	100.64926				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.13500	105.02806	9.13500	105.00243				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.42035				0.00	0	59,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>59,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>59,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	102.65556				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			8.33500	101.04142	8.33500	101.01888				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			1.01000	174.22526	1.01000	174.18277				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			1.93000	315.79083	1.93000	315.70608				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			2.47500	2.47500	2.47500	152.69093				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			3.69000	199.24524	3.69000	199.18230				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	106.40227				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			4.91000	4.91000	4.91000	213.23209				0.00	0	10,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.53000	87.15122	5.53000	87.11941				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			5.24000	90.91738	5.24000	90.88496				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			6.61000	6.61000	6.61000	80.82165				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.67000	6.67000	6.67000	80.03770				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			3.81000	3.81000	3.81000	145.96119				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	96.81288				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			2.06000	173.21237	2.06000	173.16515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.92000	172.39109	2.92000	172.34004				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.05555				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	100.34845				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.95097				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	102.84495				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	101.06955				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.14362				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	100.69387				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	100.26763				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	112.60255				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28 On 11/11/2024 Spot Bond					0.00000	101.16281				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	100.27794				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	110.60091				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	100.23393				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	101.20307				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.83454				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.84897				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.30808				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.15038				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.34804				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.68758				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.12582				0.00	0	
<b>Total FRC305 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 FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.57268				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	102.28462				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	100.22902				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	100.26266				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	100.28784				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.50910				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	100.35667				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	101.08410				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	100.25942				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	100.28765				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	100.29425				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	100.26533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.05355				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	101.25297				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	100.08190				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	100.59527				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>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.88695				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.18887				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.14986				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.81432				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.94257				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.98175				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.23449				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond					0.00000	100.33952				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.68173				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.23856				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.27857				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.93491				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.30851				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.20518				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.22509				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.16096				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.05140				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.61929				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.68331				0.00	0	
<b>Total FRC352 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 FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.17923				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.09413				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.18106				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.15349				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>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.16829				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.84095				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.30061				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.12426				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.10964				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.09040				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.90074				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.72297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.76104				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	100.38251				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	100.53992				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	100.48397				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>	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.32043				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>	
FRC369 On 20/06/2026 Spot Bond					0.00000	100.65524				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.65716				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>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.10222				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.10179				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	172.55040				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			2.64000	2.64000	2.64000	172.60785				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	172.62701				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			4.52000	100.88381	4.52000	100.84975				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			4.94000	108.92140	4.94000	108.88317				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	101.11668				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	100.48583				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.01844				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06098				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	101.51279				0.00	0	1,000,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.21050				0.00	0	60,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.50788				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	104.43980				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.19940				0.00	0	500,000,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.68945				0.00	0	1,500,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.20277				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>	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	96.20280				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	110.00214				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.51160				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.99751				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.00000	108.09110	5.00000	108.05298				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.76000	216.44750	4.76000	216.37291				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.14000	106.18332	5.14000	106.14548				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	215.74031				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.36000	148.23565	3.36000	148.18998				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.84532	3.70500	127.80474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.94000	108.92140	4.94000	108.88317				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			4.91000	213.30646	4.91000	213.23209				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			4.96000	212.27159	4.96000	212.19734				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			2.89000	120.77393	2.89000	150.56062				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.99000	211.65357	4.99000	211.57936				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.14000	106.18332	5.14000	106.14548				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.40000	190.90460	4.40000	190.84068				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.89000	96.63360	5.89000	96.59722				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.29000	192.17027	4.29000	192.10647				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.35000	191.47871	4.35000	191.41486				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.50000	201.47145	5.50000	201.39806				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			5.84000	97.23667	5.84000	97.20021				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.14548				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.12000	104.72796	5.12000	106.41547				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			4.16000	193.67846	4.16000	193.61484				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.27000	205.98859	5.27000	205.91484				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.29000	192.17027	4.29000	192.10647				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>	
FRS143 On 31/03/2028 Spot Bond			4.29000	192.17027	4.29000	192.10647				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>	
FRS144 On 31/03/2028 Spot Bond			4.58000	188.85403	4.58000	188.78989				0.00	0	
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.66000	146.74611	3.66000	146.69972				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>	
FRS146 On 31/01/2022 Spot Bond			1.76000	173.50062	1.76000	173.45473				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>	
FRS147 On 31/03/2028 Spot Bond			4.64000	188.17613	4.64000	188.11191				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>	
FRS149 On 31/03/2028 Spot Bond			4.68000	187.72573	4.68000	187.66146				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>	
FRS150 On 31/03/2028 Spot Bond			4.68000	187.72573	4.68000	187.66146				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/01/2025 Spot Bond			3.63000	146.89427	3.63000	146.84795				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			4.15500	193.73674	4.15500	193.67314				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			4.69000	4.69000	4.69000	187.54906				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	18.16560				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	5.78011				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.18364				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	101.30548				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	100.28313				0.00	300,000,000	100,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.13278				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	165.28811				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	183.00765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	152.08181				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	168.35542				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond					0.00000	37.24992				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.84705				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.97386				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>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.86558				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>	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.64015				0.00	300,000,000	100,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
FRS201 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>	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.27780				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>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.72687				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>	
FRS209 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.20665				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>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.00000				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>	
FRS223 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>	
FRS224 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>	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.23856				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>	
FRS226 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>	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.78221				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>	
FRS228 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.87182				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
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	101.89068				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	113.30171				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	110.34089				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.92947				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	101.11981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	88.65231				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	100.68446				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	105.23411				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	100.15781				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.95721				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.84095				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.84278				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS252 On 22/02/2024 Spot Bond					0.00000	96.70476				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS254 On 31/01/2022 Spot Bond					0.00000	100.83729				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	100.47970				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	102.22350				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.37762				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.25815				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.70950				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>	
FRS262 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>	
FRS263 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>	
FRS264 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>	
FRS265 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS265</b>										<b>0.00</b>	<b>0</b>	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.10775				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>	
FRS266 On 22/06/2026 Spot Bond					0.00000	102.17601				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>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.10861				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>	
FRS268 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>	
FRS269 On 05/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
FRS270 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	315.63426				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.68000	317.59090	1.68000	317.50779				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>	
FRS37 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	317.50779				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>	
FRS43 On 31/01/2022 Spot Bond			1.00000	174.23495	1.00000	174.19250				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>	
FRS46 On 31/01/2022 Spot Bond			1.00000	174.23495	1.00000	174.19250				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>	
FRS51 On 04/11/2026 Spot Bond					0.00000	100.95488				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>	
FRS62 On 26/01/2042 Spot Bond			4.84000	101.53846	4.84000	101.50312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.28000	72.21837	4.28000	109.99414				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			2.78000	2.78000	2.78000	151.12187				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			3.06000	3.06000	3.06000	149.69806				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			2.74000	2.74000	2.74000	309.95558				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			5.37500	5.37500	5.37500	106.39206				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.57500	113.40588	6.57500	113.38583				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			6.95500	114.08028	6.95500	114.05873				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			7.49500	111.04773	7.49500	111.02540			249,893,793,000.00		33,341,400	50,850,100
<b>Total FRX26 SPOT</b>									<b>249,893,793,000.00</b>		<b>33,341,400</b>	<b>50,850,100</b>
<b>Total For FRX26</b>									<b>249,893,793,000.00</b>		<b>33,341,400</b>	<b>50,850,100</b>
FRX27 On 07/03/2027 Spot Bond			7.62500	114.98591	7.62500	114.96253			0.00		0	1,000,000,000
<b>Total FRX27 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRX27</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
FRX28 On 26/07/2028 Spot Bond			7.94500	116.09257	7.94500	116.06758			0.00		0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>		<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.75000	110.15746	8.75000	110.13139			0.00		0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.04000	106.46504	9.04000	106.43903				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.06500	112.64023	9.06500	112.61295				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			10.65000	79.03986	10.65000	79.01745				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	100.53980				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	100.94294				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	100.66177				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.62976				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.65151				0.00	4,500,000,000	1,500,000,000
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.65790				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.64049				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.33598				0.00	0	20,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.63124				0.00	0	
<b>Total GH5A11 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 GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.65920				0.00	4,500,000,000	1,500,000,000
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.60537				0.00	1,620,000,000	810,000,000
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.62511				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.87376				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.60000	112.55017	3.60000	112.51489				0.00	0	20,000,000
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.60521				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.45781				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	101.21216				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.44500	109.96322	6.44500	109.94416				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	100.83521				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	100.76619				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			9.08500	104.16460	9.08500	104.13931				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.91103				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.83417				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	99.42055				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	100.69741				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	101.20694				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.94173				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	100.34790				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	100.36195				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	98.83294				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	100.55357				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	100.52949				0.00	5,400,000,000	1,800,000,000
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>1,800,000,000</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>1,800,000,000</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
GRT33 On 18/04/2026 Spot Bond					0.00000	98.49859				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	98.75706				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	97.53083				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	100.08675				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	100.97445				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	99.59545				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.03012				0.00	0	1,000,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69244				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	101.29948				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.08035				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	101.17055				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	101.25179				0.00	0	
<b>Total H10T1 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 H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.38472				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.33577				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	101.84152				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.09855				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	100.49713				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	99.89644				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.48261				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	98.54927				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.02757				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	100.56425				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	100.43837				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	100.39851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.09278				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	100.08699				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	100.08541				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			2.28000	313.29212	2.28000	313.20506				0.00	0	1,390,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	318.39204				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.94000	106.18237	9.94000	106.15391				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			4.85000	77.85259	4.85000	100.52321				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			11.14500	91.11587	11.14500	91.08857				0.00	0	14,698,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,698,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>14,698,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.15101	100.00000	13.12157				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			11.20000	90.34559	11.20000	90.31838				0.00	0	9,920,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,920,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>9,920,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.14974	100.00000	13.12031				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.09877				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.14320				0.00	10,500,000,000	3,500,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>3,500,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>3,500,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.55890				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			2.26000	153.85129	2.21000	154.06976			68,238,133,770,000.00		30,193,864,500	437,627,570,90
<b>Total I2025 SPOT</b>									<b>68,238,133,770,000.00</b>		<b>30,193,864,500</b>	<b>437,627,570,90</b>
<b>Total For I2025</b>									<b>68,238,133,770,000.00</b>		<b>30,193,864,500</b>	<b>437,627,570,90</b>
I2029 On 31/03/2029 Spot Bond			3.19000	112.67143	3.13000	113.11528			117,893,052,662,000.00		36,957,069,800	214,694,479,20
<b>Total I2029 SPOT</b>									<b>117,893,052,662,000.00</b>		<b>36,957,069,800</b>	<b>214,694,479,20</b>
<b>Total For I2029</b>									<b>117,893,052,662,000.00</b>		<b>36,957,069,800</b>	<b>214,694,479,20</b>
I2033 On 28/02/2033 Spot Bond			4.01000	106.17871	4.02000	106.03750			220,207,237,230,000.00		54,914,523,000	234,318,239,40
<b>Total I2033 SPOT</b>									<b>220,207,237,230,000.00</b>		<b>54,914,523,000</b>	<b>234,318,239,40</b>
<b>Total For I2033</b>									<b>220,207,237,230,000.00</b>		<b>54,914,523,000</b>	<b>234,318,239,40</b>
I2038 On 31/01/2038 Spot Bond			4.20000	119.82171	4.24000	119.16039			452,654,560,680,000.00		107,774,895,400	407,260,878,10
<b>Total I2038 SPOT</b>									<b>452,654,560,680,000.00</b>		<b>107,774,895,400</b>	<b>407,260,878,10</b>
<b>Total For I2038</b>									<b>452,654,560,680,000.00</b>		<b>107,774,895,400</b>	<b>407,260,878,10</b>
I2046 On 31/03/2046 Spot Bond			4.23000	107.74951	4.27000	106.99035			68,820,543,783,000.00		16,269,632,100	400,174,882,10
<b>Total I2046 SPOT</b>									<b>68,820,543,783,000.00</b>		<b>16,269,632,100</b>	<b>400,174,882,10</b>
<b>Total For I2046</b>									<b>68,820,543,783,000.00</b>		<b>16,269,632,100</b>	<b>400,174,882,10</b>
I2050 On 31/12/2050 Spot Bond			4.23000	109.23929	4.24000	108.99844			523,085,765,028,570.00		123,660,937,359	322,774,111,00
<b>Total I2050 SPOT</b>									<b>523,085,765,028,570.00</b>		<b>123,660,937,359</b>	<b>322,774,111,00</b>
<b>Total For I2050</b>									<b>523,085,765,028,570.00</b>		<b>123,660,937,359</b>	<b>322,774,111,00</b>
IBL101 On 24/05/2022 Spot Bond			6.31000	6.31000	6.31000	103.38723			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	101.18149			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			2.40000	312.44111	2.40000	312.35327			0.00		0	
<b>Total IBL109 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 IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.76127				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	100.65385				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	100.70635				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	100.97738				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.74785				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.92191				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.58965				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	101.18271				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	100.82813				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	100.29970				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	101.21891				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	100.64946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60857				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	100.82466				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	100.77767				0.00	300,000,000	100,000,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.63552				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	100.63230				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.23315				0.00	300,000,000	100,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01462				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	100.53345				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	100.55629				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	98.94310				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	100.63253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.95365				0.00	0	
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.93014				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	100.96123				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	100.80229				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	100.84711				0.00	0	500,000,00
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IBL161 On 15/02/2023 Spot Bond					0.00000	100.84726				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.91334				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	99.91013				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	100.87133				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	100.72630				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	100.66217				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	100.68564				0.00	0	
<b>Total IBL168 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 IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.62235				0.00	0	
<b>Total IBL169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL169</b>										<b>0.00</b>	<b>0</b>	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.56385				0.00	0	
<b>Total IBL171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL171</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.08000	1.08000	1.08000	174.11457				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			6.95500	111.71369	6.95500	111.69260				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	100.97139				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			1.40000	173.84773	1.40000	173.80346				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.38500	107.27964	5.38500	107.26414				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	100.53094				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	101.47964				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			8.33500	104.64049	8.33500	104.61727				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			9.81000	110.19253	9.81000	110.46293				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	100.44050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.90500	108.92822	8.90500	108.90229				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.12537				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	100.76074				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	99.71740				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	99.33764				0.00	0	400,000,00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85008				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	100.30715				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	98.86821				0.00	5,100,000,000	1,700,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>5,100,000,000</b>	<b>1,700,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>5,100,000,000</b>	<b>1,700,000,00</b>
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.25140				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	98.74647				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	101.13854				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.31334				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			7.78500	103.39806	7.78500	103.37648				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	101.63597				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	102.69023				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	103.60801				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.40316				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	100.47194				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.28919				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	100.95840				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	100.29529				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	100.21116				0.00	0	
<b>Total IPF18 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 IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.21495				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.01950				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	100.60963				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	100.92305				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	101.20464				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	100.85007				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.86538				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	100.15880				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	98.58753				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02485				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	100.33400				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	101.55036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.21853				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	101.19160	2.75000	101.18396				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.05000	183.61769	5.05000	183.55302				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	102.28916				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	101.73999				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	100.28532				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			3.50000	3.50000	3.50000	171.78777				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	100.89891				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			8.32500	103.99261	8.32500	103.96935				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	101.96439				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			8.33000	8.33000	8.33000	103.00590				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.44380				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			1.95000	173.31796	1.95000	173.27122				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	102.63845				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	102.92643				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			4.95000	184.71772	4.95000	184.65315				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>	
IVC040 On 24/07/2021 Spot Bond			11.49500	104.11758	11.49500	104.08497				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			6.81000	102.49334	6.81000	102.47475				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>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.36324				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	100.90368				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>	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.99716				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.07887				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	100.80018				0.00	0	
<b>Total IVC136 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 IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.60499				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	100.78798				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	100.50070				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.94171				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.00056				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	100.21828				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	100.60067				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	100.57615				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	100.43125				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	100.60653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.30052				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	100.25300				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.32695				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	100.44848				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	100.23965				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	99.95414				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	100.77799				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	100.82821				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	100.26033				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	100.10975				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	100.31816	7.40000	100.29825				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	100.67943				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	100.58502				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	100.79122				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.31818				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	102.42847	7.23000	103.10801				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					0.00000	100.09630				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVZ050 On 08/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				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	99.77039				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			4.00000	4.00000	4.00000	99.69409				0.00	0	
<b>Total IVZ052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ052</b>										<b>0.00</b>	<b>0</b>	
IVZ053 On 05/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				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	99.53043				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	99.45260				0.00	0	
<b>Total IVZ055 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 IVZ055</b>										<b>0.00</b>	<b>0</b>	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				0.00	0	
<b>Total IVZ056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ056</b>										<b>0.00</b>	<b>0</b>	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
<b>Total IVZ057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ057</b>										<b>0.00</b>	<b>0</b>	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				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	99.13212				0.00	0	
<b>Total IVZ059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ059</b>										<b>0.00</b>	<b>0</b>	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				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	98.99822				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	100.28999				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>	
KAP007 On 26/10/2021 Spot Bond			6.29500	103.13953	6.29500	103.12208				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	101.36105				0.00	3,000,000,000	1,000,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.81729				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	101.13496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.16905				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>	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.94382				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>	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.70664				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>	
KAP017 On 14/04/2024 Spot Bond					0.00000	99.88242				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>	
KAP018 On 24/10/2022 Spot Bond					0.00000	101.79961				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			8.87500	124.45850	8.87500	124.42914				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.34209				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.15764				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			7.27500	103.35635	7.27500	103.33618				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	95.99875				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			9.29500	105.18878	9.29500	105.16266				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	95.63830				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.01000	94.86668	12.01000	94.83661				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			10.34500	99.70842	10.34500	99.68096				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	98.66706				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	93.31243				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	100.88742				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.02666				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.04573				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	94.63878				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	87.80470				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	100.91785				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			6.80500	106.58076	6.80500	106.56127			40,830,000,000,000.00	6,000,000,000	2,000,000,000	
<b>Total LGL06 SPOT</b>									<b>10,830,000,000,000.00</b>	<b>6,000,000,000</b>	<b>2,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For LGL06</b>									10,830,000,000,000.00	6,000,000,000	2,000,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.18953			0.00	0	
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.47661			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	103.12950			0.00	265,600,000	132,800,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>265,600,000</b>	<b>132,800,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>265,600,000</b>	<b>132,800,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.31599			0.00	0	
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.46447			0.00	0	200,000,000
<b>Total LGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.42182			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>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.27612			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	100.69625			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	100.71542			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>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.73560			0.00	0	
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>									<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.66067			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	100.35282			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF065 On 16/09/2021 Spot Bond					0.00000	100.29932				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>	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.59725				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.64493				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>	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.48465				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>	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.51651				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	101.61393				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>	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.59679				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>	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.92782				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>	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.20518				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP044 On 27/09/2023 Spot Bond					0.00000	100.52308				0.00	0	1,050,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MBP045 On 26/02/2022 Spot Bond					0.00000	100.86174				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.55431				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	100.10385				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	100.10602				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	100.90959				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	100.62306				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	100.10237				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			7.78500	7.78500	7.78500	116.62158			31,140,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total MMIG04 SPOT</b>									<b>31,140,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For MMIG04</b>									<b>31,140,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
MMIG0 On 12/08/2022 Spot Bond			6.11500	109.30919	6.11500	109.29100			36,690,000,000,000.00	6,000,000,000	3,050,000,000	
<b>Total MMIG05 SPOT</b>									<b>36,690,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,050,000,000</b>	
<b>Total For MMIG05</b>									<b>36,690,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,050,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.64244				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	100.27332				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.48369				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			8.43500	104.33554	8.43500	104.31198				0.00	0	
<b>Total MML02 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 MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.43279				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			8.68500	98.63758	8.68500	98.61781				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.68663				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.82550				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	100.49036				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	100.91599				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	98.69359				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.81904				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	100.85005				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.32341				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	100.06626				0.00	9,600,000,000	2,400,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>9,600,000,000</b>	<b>2,400,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>9,600,000,000</b>	<b>2,400,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	98.74180				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.43615				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	100.24231				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	101.32017				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.15026				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			8.38500	103.19477	8.38500	103.17135				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	101.24296				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					0.00000	100.10277				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.11068				0.00	0	290,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	100.11630				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.09084				0.00	1,420,000,000	710,000,00
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>1,420,000,000</b>	<b>710,000,00</b>
<b>Total For MTNC24</b>										<b>0.00</b>	<b>1,420,000,000</b>	<b>710,000,00</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
MWAR(On 22/11/2021 Spot Bond					0.00000	100.66707				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.66707				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.71384				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.71377				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	100.78358				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	100.24331				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	100.31225				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	103.72218				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	100.21198				0.00	846,800,000	1,473,400,000
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>846,800,000</b>	<b>1,473,400,000</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>846,800,000</b>	<b>1,473,400,000</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.27161				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.32219				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	100.36862				0.00	0	
<b>Total N7E25 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 N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.27500	103.64921	6.27500	103.63181		2,310,455,000,000.00		368,200,000	187,100,00
<b>Total NAM01 SPOT</b>								<b>2,310,455,000,000.00</b>		<b>368,200,000</b>	<b>187,100,00</b>
<b>Total For NAM01</b>								<b>2,310,455,000,000.00</b>		<b>368,200,000</b>	<b>187,100,00</b>
NAM03 On 01/08/2023 Spot Bond			6.89500	110.33217	6.89500	110.31150		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			9.31500	109.25731	9.31500	109.22983		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	101.12436		0.00		0	
<b>Total NBG01G SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBG01G</b>								<b>0.00</b>		<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.05225		0.00		0	
<b>Total NBG02G SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBG02G</b>								<b>0.00</b>		<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.94342		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	101.18981		0.00		0	130,000,00
<b>Total NBG04G SPOT</b>								<b>0.00</b>		<b>0</b>	<b>130,000,00</b>
<b>Total For NBG04G</b>								<b>0.00</b>		<b>0</b>	<b>130,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.96390		0.00		0	
<b>Total NBG05G SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBG05G</b>								<b>0.00</b>		<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.46000	110.87725	6.46000	110.85810		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>	
NBK15 On 11/02/2022 Spot Bond			5.76000	105.28793	5.76000	105.27142		0.00		0	100,000,00
<b>Total NBK15A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>100,000,00</b>
<b>Total For NBK15A</b>								<b>0.00</b>		<b>0</b>	<b>100,000,00</b>
NBK16 On 12/02/2025 Spot Bond			6.68500	112.45472	6.68500	112.43429		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			7.88500	110.15331	7.88500	110.13004		0.00		0	1,220,000,00

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 NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000.00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000.00</b>
NBK19 On 01/06/2022 Spot Bond			6.29000	103.82890	6.29000	103.81133				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			7.22500	113.75405	7.22500	113.73198				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			8.23500	116.11444	8.23500	116.08856				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			5.38500	107.42277	5.38500	107.40725				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			6.92000	115.38841	6.92000	115.36709				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			7.96000	116.07225	7.96000	116.04763				0.00	0	1,000,000.00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.81244				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			5.87000	5.87000	5.87000	111.36296				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.27483				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	32.18499	100.00000	32.11414				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.94394				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			8.14500	113.56273	8.14500	113.53809				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.79000	112.40605	5.79000	112.38834				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			7.30500	117.87222	7.30500	117.84885				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.24500	111.61825	6.24500	111.59929				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.92000	109.01565	5.92000	108.99837				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.33152				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.80168				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.85006				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.04037				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.11000	10.11000	10.11000	72.68688				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.07495				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.26188				0.00	0	
<b>Total NBK42B 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 NBK42B</b>									<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.46162			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	101.52147			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	101.70859			0.00	0	500,000,00
<b>Total NBK46B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBK46B</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	103.11086			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	100.79945			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	101.47321			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	101.79951			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	100.90441			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	101.12880			0.00	0	
<b>Total NBK52B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>									<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.24984			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	101.37470			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	100.97545			0.00	0	520,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.87541				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.97999				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	100.32644				0.00	0	2,500,000,00
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.74607				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.01044				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	99.64146				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	101.07681				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	101.16642				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			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 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.28000	106.36265	9.28000	106.33643				0.00	0	
<b>Total NCLN83 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 NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23721				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			9.31500	105.83075	9.31500	105.80457				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23924				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	100.24236				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	100.24642				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	100.19927				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	100.19927				0.00	0	5,000,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.56455				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.81301				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.73818				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.06651				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.97171				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.61815				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.33459				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	100.70738				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	101.33307				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	104.34325				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	100.30027				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	103.08329				0.00	1,500,000,000	1,500,000,000
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.16281				0.00	380,000,000	190,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.40443				0.00	420,000,000	210,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.79755				0.00	1,000,000,000	1,000,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	101.58985				0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	104.53052				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.05395				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	103.53500				0.00	0	2,000,000.00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.45061				0.00	0	2,000,000.00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	100.33480				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	102.93069				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	102.55033				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.76372				0.00	0	360,000.00
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000.00</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>360,000.00</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	100.99023				0.00	0	112,000.00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,000.00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>112,000.00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.42622				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.22377				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	103.68342				0.00	0	
<b>Total NHM018 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 NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.86705				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	100.86387				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			4.96000	4.96000	4.96000	212.19734				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			3.66000	3.66000	3.66000	199.54386				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			2.96500	2.96500	2.96500	150.17937				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			3.42500	3.42500	3.42500	110.78716				0.00	0	80,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	108.19081				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			3.07000	3.07000	3.07000	149.64750				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.56463	3.45000	197.50349				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			3.46000	3.46000	3.46000	147.69125				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			3.30500	3.30500	3.30500	203.87944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.45000	202.15826	3.45000	202.09569				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			5.10500	106.65641	5.10500	106.61850				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	101.67630				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	100.44400				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	98.89993				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	132.85180				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	101.52680				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	101.63820				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	100.94960				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.66817				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	100.56220				0.00	300,000,000	100,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>300,000,000</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
NN036 On 28/02/2023 Spot Bond					0.00000	100.94930				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	121.10850				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	99.36750				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	100.67870				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	100.16520				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	141.02760				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	100.99345				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	140.82330				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	138.91100				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	100.34125				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	125.30200				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	99.12026				0.00	0	
<b>Total NN054 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 NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	98.89389				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	94.97492				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.91251				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	100.35918				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	100.73598				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	101.07355				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	99.70490				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	114.02000				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	110.51000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	115.93000				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	114.57000				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	115.03250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	109.41080				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	100.66559				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	99.90531				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	91.01154				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	101.86395				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	102.30040				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	109.41080				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	101.01536				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	102.28470				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.80866				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	100.64184				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 19/08/2021 Spot Bond					0.00000	100.62674				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	100.56272				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	100.56272				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	100.46342				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	100.27226				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	100.10394				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	129.80540				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	108.04960				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	131.71877				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	85.13884				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.66008				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	100.66133				0.00	0	
<b>Total NQ1A27 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 NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.60335				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	100.49280				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	111.34822				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	100.70813				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	100.67880				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	100.54519				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	113.45868				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	100.56265				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			6.96500	108.77323	6.96500	108.75300				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.53000	198.51983	2.53000	198.46330				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			9.55500	115.28200	9.55500	115.25260				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	13.51407	100.00000	13.48416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.56362				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	100.77690				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	100.51842				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	100.13403				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	100.31080				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	100.31490				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	100.30722				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	100.40154				0.00	4,650,000,000	1,550,000,000
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>4,650,000,000</b>	<b>1,550,000,000</b>
<b>Total For NTC31</b>										<b>0.00</b>	<b>4,650,000,000</b>	<b>1,550,000,000</b>
NTC32 On 29/09/2022 Spot Bond					0.00000	100.80438				0.00	0	19,000,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,000</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.22914				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	100.37449				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			6.13500	105.89561	6.13500	105.87822				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			7.53700	114.11296	7.53700	114.09001				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.32500	108.54205	6.32500	108.52367			81,592,500,000,000.00	12,900,000,000	4,300,000,00	
<b>Total OML09 SPOT</b>									<b>11,592,500,000,000.00</b>	<b>12,900,000,000</b>	<b>4,300,000,00</b>	
<b>Total For OML09</b>									<b>11,592,500,000,000.00</b>	<b>12,900,000,000</b>	<b>4,300,000,00</b>	
OML10 On 14/09/2025 Spot Bond			7.84000	115.84757	7.84000	115.82336				0.00	0	1,760,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.28491				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	102.28026				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	100.60570				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	100.68567				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	101.15134				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.92321				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	100.60124				0.00	0	
<b>Total PMM51 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 Interr
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.97297				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	100.58003				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	100.71539				0.00	1,600,000,000	800,000,000
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	100.80480				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	100.81756				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	100.83033				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			7.52000	113.58969	7.53500	113.49532			695,780,508,192,000.00	1,688,268,684,600	1,984,044,475,800	
<b>Total R186 SPOT</b>									<b>15,780,508,192,000.00</b>	<b>688,268,684,600</b>	<b>984,044,475,800</b>	
<b>Total For R186</b>									<b>15,780,508,192,000.00</b>	<b>688,268,684,600</b>	<b>984,044,475,800</b>	
R197 On 07/12/2023 Spot Bond			1.33000	320.13261	1.33000	320.05188			7,524,774,649,000.00	5,657,725,300	77,711,547,200	
<b>Total R197 SPOT</b>									<b>7,524,774,649,000.00</b>	<b>5,657,725,300</b>	<b>77,711,547,200</b>	
<b>Total For R197</b>									<b>7,524,774,649,000.00</b>	<b>5,657,725,300</b>	<b>77,711,547,200</b>	
R202 On 07/12/2033 Spot Bond			4.01000	233.00833	3.96000	234.08949			68,712,012,452,000.00	17,135,165,200	195,564,816,900	
<b>Total R202 SPOT</b>									<b>18,712,012,452,000.00</b>	<b>17,135,165,200</b>	<b>195,564,816,900</b>	
<b>Total For R202</b>									<b>18,712,012,452,000.00</b>	<b>17,135,165,200</b>	<b>195,564,816,900</b>	
R2023 On 28/02/2023 Spot Bond			5.32500	106.48737	5.29500	106.52028			509,750,360,925,000.00	659,108,049,000	916,473,812,900	
<b>Total R2023 SPOT</b>									<b>19,750,360,925,000.00</b>	<b>659,108,049,000</b>	<b>916,473,812,900</b>	
<b>Total For R2023</b>									<b>19,750,360,925,000.00</b>	<b>659,108,049,000</b>	<b>916,473,812,900</b>	
R2030 On 31/01/2030 Spot Bond			8.91500	98.05793	8.94000	97.89198			352,664,242,097,500.00	1,049,093,016,500	1,073,572,770,700	
<b>Total R2030 SPOT</b>									<b>12,664,242,097,500.00</b>	<b>1,049,093,016,500</b>	<b>1,073,572,770,700</b>	
<b>Total For R2030</b>									<b>12,664,242,097,500.00</b>	<b>1,049,093,016,500</b>	<b>1,073,572,770,700</b>	
R2032 On 31/03/2032 Spot Bond			9.60500	93.23207	9.63500	93.02225			859,572,013,303,500.00	1,234,728,996,700	1,497,873,249,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total R2032 SPOT</b>									<b>9,572,013,303,500.00</b>	<b>234,728,996,700</b>	<b>497,873,249,00</b>
<b>Total For R2032</b>									<b>9,572,013,303,500.00</b>	<b>234,728,996,700</b>	<b>497,873,249,00</b>
R2035 On 28/02/2035 Spot Bond			10.15000	93.77828	10.18000	93.54909			828,155,838,590,000.00	1,165,335,550,600	1,534,504,778,80
<b>Total R2035 SPOT</b>									<b>8,155,838,590,000.00</b>	<b>165,335,550,600</b>	<b>534,504,778,80</b>
<b>Total For R2035</b>									<b>8,155,838,590,000.00</b>	<b>165,335,550,600</b>	<b>534,504,778,80</b>
R2037 On 31/01/2037 Spot Bond			10.35500	89.48116	10.38000	89.28565			864,269,757,022,500.00	856,037,639,500	1,418,940,666,30
<b>Total R2037 SPOT</b>									<b>4,269,757,022,500.00</b>	<b>856,037,639,500</b>	<b>418,940,666,30</b>
<b>Total For R2037</b>									<b>4,269,757,022,500.00</b>	<b>856,037,639,500</b>	<b>418,940,666,30</b>
R2040 On 31/01/2040 Spot Bond			10.50000	91.74094	10.54000	91.42295			333,118,174,950,000.00	603,154,111,900	1,345,566,087,60
<b>Total R2040 SPOT</b>									<b>3,311,817,950,000.00</b>	<b>603,154,111,900</b>	<b>345,566,087,60</b>
<b>Total For R2040</b>									<b>3,311,817,950,000.00</b>	<b>603,154,111,900</b>	<b>345,566,087,60</b>
R2044 On 31/01/2044 Spot Bond			10.55500	88.35961	10.59000	88.07462			404,171,151,540,000.00	417,259,228,000	1,157,458,207,60
<b>Total R2044 SPOT</b>									<b>4,171,151,540,000.00</b>	<b>417,259,228,000</b>	<b>157,458,207,60</b>
<b>Total For R2044</b>									<b>4,171,151,540,000.00</b>	<b>417,259,228,000</b>	<b>157,458,207,60</b>
R2048 On 28/02/2048 Spot Bond			10.48500	87.58265	10.52000	87.28908			998,947,756,637,500.00	1,430,514,807,500	1,097,034,332,00
<b>Total R2048 SPOT</b>									<b>8,947,756,637,500.00</b>	<b>430,514,807,500</b>	<b>97,034,332,00</b>
<b>Total For R2048</b>									<b>8,947,756,637,500.00</b>	<b>430,514,807,500</b>	<b>97,034,332,00</b>
R209 On 31/03/2036 Spot Bond			10.09000	72.52223	10.12500	72.29480			605,028,153,225,000.00	258,179,202,500	803,188,702,00
<b>Total R209 SPOT</b>									<b>5,028,153,225,000.00</b>	<b>258,179,202,500</b>	<b>303,188,702,00</b>
<b>Total For R209</b>									<b>5,028,153,225,000.00</b>	<b>258,179,202,500</b>	<b>303,188,702,00</b>
R210 On 31/03/2028 Spot Bond			2.98000	208.00488	2.95000	208.32289			22,315,135,788,000.00	7,488,300,600	81,529,615,90
<b>Total R210 SPOT</b>									<b>2,315,135,788,000.00</b>	<b>7,488,300,600</b>	<b>81,529,615,90</b>
<b>Total For R210</b>									<b>2,315,135,788,000.00</b>	<b>7,488,300,600</b>	<b>81,529,615,90</b>
R212 On 31/01/2022 Spot Bond			0.77000	174.45835	0.75000	174.43650			67,475,290,344,000.00	87,630,247,200	195,392,193,60
<b>Total R212 SPOT</b>									<b>7,475,290,344,000.00</b>	<b>87,630,247,200</b>	<b>195,392,193,60</b>
<b>Total For R212</b>									<b>7,475,290,344,000.00</b>	<b>87,630,247,200</b>	<b>195,392,193,60</b>
R213 On 28/02/2031 Spot Bond			9.28500	88.07836	9.31000	87.91466			758,566,269,215,500.00	620,200,998,300	625,378,550,00
<b>Total R213 SPOT</b>									<b>8,566,269,215,500.00</b>	<b>620,200,998,300</b>	<b>625,378,550,00</b>
<b>Total For R213</b>									<b>8,566,269,215,500.00</b>	<b>620,200,998,300</b>	<b>625,378,550,00</b>
R214 On 28/02/2041 Spot Bond			10.47500	69.41754	10.51000	69.18594			122,780,278,220,000.00	202,652,055,200	497,985,325,80
<b>Total R214 SPOT</b>									<b>2,780,278,220,000.00</b>	<b>202,652,055,200</b>	<b>497,985,325,80</b>
<b>Total For R214</b>									<b>2,780,278,220,000.00</b>	<b>202,652,055,200</b>	<b>497,985,325,80</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.25425			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.52505				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.04839				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.60093				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.42136				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.63786				0.00	9,000,000,000	3,000,000,000
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.24500				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.82660				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.58226				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.42535				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.20549				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.21491				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	100.10129				0.00	0	
<b>Total RDFB22 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 RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.68263				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	99.10230				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	100.73159				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	100.83811				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	100.30042				0.00	0	
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	101.02228				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2021 Spot Bond					0.00000	100.73420				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.71554				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	100.69590				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/03/2022 Spot Bond					0.00000	103.27059				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	104.68091				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	102.17982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.46737				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	100.77604				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	99.90302				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	100.57666				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	101.25838				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.19501				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	100.91055				0.00	3,000,000,000	1,000,000,000
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RES52</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
RMBI0 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			6.94500	106.32924	6.94500	106.30940				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.34500	95.31484	11.34500	95.28610				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			10.65000	100.41127	10.65000	100.38280				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	100.09538				0.00	3,200,000,000	1,600,000,000
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
RWL28 On 30/06/2028 Spot Bond			9.66000	100.40616	9.66000	100.38028				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.45500	106.48513	5.45500	106.46955				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.94830				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.28000	112.59122	7.28000	112.56934				0.00	0	2,100,000,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.72070				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			6.20000	113.19529	6.20000	113.17620				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.38000	104.25651	7.38000	104.23598				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			7.80000	109.94210	7.80000	109.91911				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.47000	113.34544	6.47000	113.32582				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			6.65500	111.59274	6.65500	111.57257				0.00	0	
<b>Total SBS38 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 SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.58000	111.00835	8.58000	110.98258			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			4.34500	102.68645	4.34500	102.67441			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			5.56000	107.16841	5.56000	107.15244			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			7.00500	115.02424	7.00500	115.00272			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			7.95000	115.71635	7.95000	115.69184			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			5.66000	111.73164	5.66000	111.71441			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	101.90382			0.00	0	
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.45453			0.00	0	90,000,00
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.78000	106.67583	4.78000	106.66191			0.00	0	
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.15500	6.15500	6.15500	112.68570			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	104.62743			0.00	0	
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.83096			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.12420				0.00	0	287,300,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,300,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>287,300,00</b>
SBS56 On 12/06/2022 Spot Bond			5.24000	103.93570	5.24000	103.92101				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	101.94123				0.00	0	1,000,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.24562				0.00	0	1,500,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.65422				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	101.50298				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.54025				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	102.14243				0.00	0	1,000,000,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.31495				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.40927				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.06843				0.00	0	200,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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
SBS68 On 21/11/2024 Spot Bond					0.00000	100.88832				0.00	0	20,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.51566				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.77000	316.94141	1.77000	316.85771				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	213.23209				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.72164				0.00	0	1,480,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,480,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>1,480,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.74451				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.55520				0.00	0	300,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	103.54451				0.00	0	300,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			3,400,000,000,000.00		34,000,000	41,000,00
<b>Total SBT105 SPOT</b>									<b>3,400,000,000,000.00</b>		<b>34,000,000</b>	<b>41,000,00</b>
<b>Total For SBT105</b>									<b>3,400,000,000,000.00</b>		<b>34,000,000</b>	<b>41,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	103.32044				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.66915				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			7.39500	107.45730	7.39500	107.43598				0.00	0	
<b>Total SBT203 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 SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.34449				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.50094				0.00	0	500,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	107.13518				0.00	0	1,214,800,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,214,800,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>1,214,800,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.60994				0.00	0	1,500,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	100.12728				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	99.85568				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	98.86872				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	100.89127				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.78532				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	100.75402				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	100.88064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.78125				0.00	5,400,000,000	1,800,000,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>1,800,000,000</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>1,800,000,000</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.81935				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	100.82889				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	100.76088				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	100.82889				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	100.94447				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	100.91051				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	100.18691				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	100.85610				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.09500	110.36954	7.09500	110.34852				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	100.83514				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.56859				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	100.58017				0.00	1,500,000,000	1,500,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.73017				0.00	0	500,000,000
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.14145				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	100.65381				0.00	0	630,000,000
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>630,000,000</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>630,000,000</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.68909				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	100.16561				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	100.31819				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	100.32355				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	100.53625				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.09187				0.00	4,650,000,000	1,550,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>4,650,000,000</b>	<b>1,550,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>4,650,000,000</b>	<b>1,550,000,000</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	99.99544				0.00	0	
<b>Total SPG009 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 SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.58937				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	100.47101				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	102.27049				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.09045				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	146.87267				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			7.51000	113.63734	7.51000	113.61446				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			8.80000	90.89368	8.80000	90.87241				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	97.65576				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	99.90113				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.69500	108.67813	6.69500	108.65857				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			4.94000	108.92140	4.94000	108.88317				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	99.54610				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.11618				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.47971				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN047 On 08/12/2023 Spot Bond			2.36000	2.36000	2.36000	312.63687				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.07445				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.96106				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.01180				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	149.95115				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>	
SSN062 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.14548				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	106.62617				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>	
SSN064 On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	193.96486				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.60981				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	100.59815				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	100.56946				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	100.32902				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	100.32105				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	100.23608				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	99.89872				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	106.64400				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.64096				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	100.36798				0.00	0	
<b>Total SSN082 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 SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.95688				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			4.83500	4.83500	4.83500	214.79561				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.07057				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.22161				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	100.47096				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	100.62218				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	100.46371				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			9.60500	94.22970	9.60500	94.20528				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	100.51645				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.28390				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			4.17500	93.68484	4.17500	193.44011				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.01500	87.96501	5.01500	211.06606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.85008				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>	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.80338				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>	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.11815				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>	
SSN111 On 14/07/2021 Spot Bond					0.00000	101.08257				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>	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.78301				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>	
SSN113 On 11/08/2021 Spot Bond					0.00000	100.71992				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>	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.71992				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>	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.63274				0.00	0	8,100,000.00
<b>Total SSN116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000.00</b>
<b>Total For SSN116</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000.00</b>
SSN116 On 19/08/2021 Spot Bond					0.00000	100.61844				0.00	0	
<b>Total SSN117 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN117</b>										<b>0.00</b>	<b>0</b>	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.41018				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	100.34210				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/09/2021 Spot Bond					0.00000	100.30057				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			8.10500	105.54090	8.10500	105.51799				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	100.69380				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			4.41500	102.87030	4.41500	102.85806				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	100.59368				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	100.56864				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	100.62750				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	100.65611				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	102.51006	7.21000	102.48587				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	101.02674				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.73974				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.31389				0.00	0	
<b>Total TFS148 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 TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.90486				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	100.00000				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	100.62276				0.00	0	2,000,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.50091				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	101.05841				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	101.26803				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	100.36520				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.70395				0.00	0	2,000,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.76334				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.14522				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	101.19113				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.59708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.72658				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.89109				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	100.71131				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			4.41500	103.33657	4.41500	103.32427				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	100.94918				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			4.41500	102.96867	4.41500	102.95642				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	100.78757				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	100.82499				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.73507				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	101.03707				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C: On 21/11/2021 Spot Bond					0.00000	101.04970				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	100.81005				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	101.22386				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	101.67765				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	101.53366				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	100.67214				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	101.20553				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	100.58566				0.00	4,500,000,000	1,500,000,000
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.65132				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	100.62377				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.70888				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	100.96225				0.00	0	300,000,000
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15B2</b>										0.00	0	300,000,00
TH15B: On 21/11/2022 Spot Bond					0.00000	101.01720				0.00	0	
<b>Total TH15B3 SPOT</b>										0.00	0	
<b>Total For TH15B3</b>										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.76766				0.00	0	
<b>Total TH15C1 SPOT</b>										0.00	0	
<b>Total For TH15C1</b>										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.14426				0.00	0	200,000,00
<b>Total TH15C2 SPOT</b>										0.00	0	200,000,00
<b>Total For TH15C2</b>										0.00	0	200,000,00
TH15C: On 21/11/2022 Spot Bond					0.00000	100.73765				0.00	0	
<b>Total TH15C3 SPOT</b>										0.00	0	
<b>Total For TH15C3</b>										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.09626				0.00	0	
<b>Total TH15D1 SPOT</b>										0.00	0	
<b>Total For TH15D1</b>										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.39030				0.00	0	
<b>Total TH15D2 SPOT</b>										0.00	0	
<b>Total For TH15D2</b>										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.00366				0.00	0	
<b>Total TH15D3 SPOT</b>										0.00	0	
<b>Total For TH15D3</b>										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.79611				0.00	0	
<b>Total TH16A1 SPOT</b>										0.00	0	
<b>Total For TH16A1</b>										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.54345				0.00	0	
<b>Total TH16A2 SPOT</b>										0.00	0	
<b>Total For TH16A2</b>										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.17308	8.49000	103.14938				0.00	0	
<b>Total TH16A3 SPOT</b>										0.00	0	
<b>Total For TH16A3</b>										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.86826				0.00	0	
<b>Total TH16A4 SPOT</b>										0.00	0	
<b>Total For TH16A4</b>										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.66258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.63128				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.65882				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>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.15632	5.76000	102.14030				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.68635				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.73139				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.73389				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.72513				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.78515				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.76890				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.99366				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>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.09961				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.03730				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	100.71236				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	100.75733				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	100.98682				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	100.55225				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	100.25654				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			6.39500	105.95033	6.39500	105.93221				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			7.49500	108.97554	7.49500	108.95375				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	101.41887				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	101.36625				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.98500	106.02604	7.98500	106.00336				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	101.71625				0.00	0	
<b>Total TL29 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 TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.26750				0.00	6,000,000,000	2,000,000,00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.59607				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	100.84220				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			7.21500	109.36690	7.21500	109.34583			519,366,003,000.00		71,984,200	1,446,989,70
<b>Total TN23 SPOT</b>									<b>519,366,003,000.00</b>		<b>71,984,200</b>	<b>1,446,989,70</b>
<b>Total For TN23</b>									<b>519,366,003,000.00</b>		<b>71,984,200</b>	<b>1,446,989,70</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	25.84725	100.00000	25.79035				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.52500	106.93127	8.52500	106.90661			2,346,494,315,000.00		275,248,600	9,429,585,10
<b>Total TN25 SPOT</b>									<b>2,346,494,315,000.00</b>		<b>275,248,600</b>	<b>9,429,585,10</b>
<b>Total For TN25</b>									<b>2,346,494,315,000.00</b>		<b>275,248,600</b>	<b>9,429,585,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	16.14829	100.00000	16.11215				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.25500	99.60825	9.25500	99.58377			363,851,070,000.00		39,314,000	14,821,786,20
<b>Total TN27 SPOT</b>									<b>363,851,070,000.00</b>		<b>39,314,000</b>	<b>14,821,786,20</b>
<b>Total For TN27</b>									<b>363,851,070,000.00</b>		<b>39,314,000</b>	<b>14,821,786,20</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.55188	100.00000	10.52866				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.57500	102.08349	10.57500	102.05476				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.65934	8.00000	118.63392				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			11.85000	94.30406	11.85000	94.27441				0.00	0	12,570,000,00

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 TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,570,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>12,570,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.57893	10.75000	102.54959				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	100.57718				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	100.58368				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	101.49631	7.61000	100.32704				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	100.49653				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	99.81952				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			6.40500	104.66194	6.40500	104.64401				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	100.77922				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.00751				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.10786				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	101.19155				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	101.25571				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			6.69500	108.42007	6.69500	108.40056				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	101.19155				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	101.25571				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	101.97931	8.62000	101.95579				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	98.80278				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	102.29678				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	100.66189				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	100.84291				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	99.80644				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.13206				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.19882				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>	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.34447				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25€ On 14/02/2022 Spot Bond					0.00000	97.12246				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.63613				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.51073				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.89909				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	101.09127				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	101.41628				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.30487				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.27811				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	101.04190				0.00	0	
<b>Total TWC369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC369</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.81907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	108.64575				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	101.78724				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	101.44674				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	101.29565				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	101.29565				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	100.29084				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	100.21254				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			9.92500	108.73806	9.92500	108.70943				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	100.72682				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.81533				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	100.85615				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.03290			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	99.94282			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	101.11882			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	100.63405			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	100.63203			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	100.74930			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	100.77810			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	100.21574			0.00	0	
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.34496			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.26e+017</b>	<b>175,777,404,859</b>	<b>156,991,182,50</b>
<b>Total for SPOT :</b>									<b>1.26e+017</b>	<b>175,777,404,859</b>	<b>156,991,182,50</b>
<b>Total Futures</b>									<b>1.26e+017</b>	<b>175,777,405,347</b>	<b>156,992,201,05</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>120,45</b>
<b>Grand Total:</b>									<b>1.26e+017</b>	<b>175,777,405,347</b>	<b>156,992,321,55</b>