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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/07/2021

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			11.04126	79.68995	11.03876	79.70365			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.26965	76.79371	11.26685	76.80861			0.00	0	
ES33	On	03/02/2022	Bond Future			11.50757	77.69756	11.50451	77.71335			0.00	0	
ES33	On	05/05/2022	Bond Future			11.74806	74.85852	11.74479	74.87490			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			11.56161	78.58217	11.53834	78.72776			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.77734	75.19093	11.75290	75.33919			0.00	0	
ES42	On	03/02/2022	Bond Future			11.99479	76.07653	11.96920	76.22718			0.00	0	
ES42	On	05/05/2022	Bond Future			12.22231	72.73709	12.19551	72.88997			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	05/08/2021	Bond Future			153.20624	153.20624	153.00008	153.00008			26,811,092.00	175	4,80
I2025	On	04/11/2021	Bond Future			154.89569	154.89569	154.68925	154.68925			0.00	0	
I2025	On	03/02/2022	Bond Future			155.14817	155.14817	154.94065	154.94065			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			157.02089	157.02089	156.81169	156.81169			0.00	0	
<b>Total I2025 Future</b>												<b>26,811,092.00</b>	<b>175</b>	<b>4,80</b>
<b>Total For I2025</b>												<b>26,811,092.00</b>	<b>175</b>	<b>4,80</b>
I2029	On	05/08/2021	Bond Future			113.79178	113.79178	113.56815	113.56815			2,844,794.50	25	3,00
I2029	On	04/11/2021	Bond Future			113.87780	113.87780	113.65329	113.65329			0.00	0	
I2029	On	03/02/2022	Bond Future			115.21736	115.21736	114.99120	114.99120			0.00	0	
I2029	On	05/05/2022	Bond Future			115.41779	115.41779	115.18948	115.18948			0.00	0	
<b>Total I2029 Future</b>												<b>2,844,794.50</b>	<b>25</b>	<b>3,00</b>
<b>Total For I2029</b>												<b>2,844,794.50</b>	<b>25</b>	<b>3,00</b>
I2033	On	05/08/2021	Bond Future			107.41857	107.41857	107.13589	107.13589			0.00	0	8,90
I2033	On	04/11/2021	Bond Future			107.35503	107.35503	107.07069	107.07069			0.00	0	
I2033	On	03/02/2022	Bond Future			108.61784	108.61784	108.33097	108.33097			0.00	0	
I2033	On	05/05/2022	Bond Future			108.65990	108.65990	108.37015	108.37015			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,90</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,90</b>
I2038	On	05/08/2021	Bond Future			118.84957	118.84957	117.83524	117.83524			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			120.16021	120.16021	119.13618	119.13618			0.00	0	
I2038	On	03/02/2022	Bond Future			119.80795	119.80795	118.77295	118.77295			0.00	0	
I2038	On	05/05/2022	Bond Future			121.25438	121.25438	120.20756	120.20756			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,70</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,70</b>
I2046	On	05/08/2021	Bond Future			108.39220	108.39220	108.50522	108.50522			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			107.75118	107.75118	107.86674	107.86674			0.00	0	
I2046	On	03/02/2022	Bond Future			109.01872	109.01872	109.13674	109.13674			0.00	0	
I2046	On	05/05/2022	Bond Future			108.46461	108.46461	108.58446	108.58446			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
I2050	On	05/08/2021	Bond Future			110.41847	110.41847	109.31638	109.31638			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			111.63591	111.63591	110.52319	110.52319			0.00	0	
I2050	On	03/02/2022	Bond Future			110.98758	110.98758	109.86281	109.86281			0.00	0	
I2050	On	05/05/2022	Bond Future			112.32736	112.32736	111.18967	111.18967			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,00</b>
R186	On	05/08/2021	Bond Future			7.53434	114.32713	7.58679	114.08154		6.67	44,930,562.09	393	86,90
R186	On	04/11/2021	Bond Future			7.72768	115.55974	7.78312	115.31306		6.23	0.00	0	
R186	On	03/02/2022	Bond Future			7.92850	111.60928	7.98741	111.36080		6.12	0.00	0	
R186	On	05/05/2022	Bond Future			8.14499	112.93119	8.20789	112.68038		5.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>44,930,562.09</b>	<b>393</b>	<b>86,93</b>
R186	On	05/08/2021	Bond Future	8.62	Call			4,720.74000	4.72074	4,963,810	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			16.79000	0.01679	14,270	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,764.28000	4.76428	5,007,460	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			16.03000	0.01603	13,620	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,677.19000	4.67719	4,920,140	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			17.58000	0.01758	14,940	7.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			924.50000	0.92450	989,330	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			292.12000	0.29212	348,730	6.79	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,306.70000	2.30670	2,618,550	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			909.81000	0.90981	974,980	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,335.92000	2.33592	2,648,090	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			895.30000	0.89530	960,790	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,277.65000	2.27765	2,589,160	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,453.56000	1.45356	1,742,880	6.24	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,511.88000	1.51188	1,554,520	6.24	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			4,570.86000	4.57086	4,874,150	6.79	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			696.54000	0.69654	931,910	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,727.32000	3.72732	3,714,210	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			707.94000	0.70794	944,950	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,695.16000	3.69516	3,683,690	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			719.47000	0.71947	958,410	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,663.14000	3.66314	3,653,600	5.92	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,093.06000	2.09306	2,039,530	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,492.80000	2.49280	2,690,470	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,126.80000	2.12680	2,073,660	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,515.31000	2.51531	2,713,190	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,109.67000	2.10967	2,056,740	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,538.32000	2.53832	2,735,600	5.81	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>44,930,562.09</b>	<b>393</b>	<b>117,28</b>
R197	On	05/08/2021	Bond Future			321.64534	321.64534	321.51290	321.51290			3,216,453.40	10	1,17
R197	On	04/11/2021	Bond Future			325.19191	325.19191	325.06239	325.06239			0.00	0	
R197	On	03/02/2022	Bond Future			320.86769	320.86769	320.73944	320.73944			0.00	0	
R197	On	05/05/2022	Bond Future			324.74159	324.74159	324.61339	324.61339			0.00	0	
<b>Total R197 Future</b>												<b>3,216,453.40</b>	<b>10</b>	<b>1,11</b>
<b>Total For R197</b>												<b>3,216,453.40</b>	<b>10</b>	<b>1,11</b>
R202	On	05/08/2021	Bond Future			235.93815	235.93815	234.04679	234.04679			0.00	0	9,63
R202	On	04/11/2021	Bond Future			238.53979	238.53979	236.63066	236.63066			0.00	0	

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			237.01687	237.01687	235.08753	235.08753			0.00	0	
R202	On	05/05/2022	Bond Future			239.87810	239.87810	237.92652	237.92652			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
R2023	On	05/08/2021	Bond Future			5.32633	107.01895	5.36969	106.95354		1.12	0.00	0	15,36
R2023	On	04/11/2021	Bond Future			5.51595	104.26570	5.56687	104.20102		1.14	0.00	0	
R2023	On	03/02/2022	Bond Future			5.74400	105.46727	5.80686	105.40281		1.09	0.00	0	
R2023	On	05/05/2022	Bond Future			6.04432	102.80572	6.12653	102.74106		1.04	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			127.44000	0.12744	104,400	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			232.60000	0.23260	144,150	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			133.64000	0.13364	111,910	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			223.70000	0.22370	136,560	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			121.43000	0.12143	97,180	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			241.70000	0.24170	152,040	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			855.13000	0.85513	778,840	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			27.85000	0.02785	15,830	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			879.40000	0.87940	802,700	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			28.55000	0.02855	16,720	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			867.26000	0.86726	790,750	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			29.26000	0.02926	17,650	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			67.29000	0.06729	58,590	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			816.47000	0.81647	743,310	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			64.93000	0.06493	54,200	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			834.84000	0.83484	759,650	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			66.20000	0.06620	56,370	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			825.75000	0.82575	751,460	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			283.95000	0.28395	297,610	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			425.31000	0.42531	503,410	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			281.25000	0.28125	294,690	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			415.04000	0.41504	493,590	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			286.67000	0.28667	300,560	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			420.17000	0.42017	498,490	1.05	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			8.95538	94.64561	8.98243	94.49326		11.23	194,875,310.99	2,059	101,86
R2030	On	04/11/2021	Bond Future			9.14262	95.66642	9.17063	95.51373		10.79	0.00	0	
R2030	On	03/02/2022	Bond Future			9.33760	92.76466	9.36676	92.61107		10.57	0.00	0	
R2030	On	05/05/2022	Bond Future			9.54302	93.86367	9.57346	93.70883		9.95	0.00	0	

Contract Details				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>194,875,310.99</b>	<b>2,059</b>	<b>101,86</b>	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,671.42000	7.67142	7,822,360	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			11.25000	0.01125	9,840	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			791.47000	0.79147	735,350	11.36		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,033.71000	3.03371	2,906,170	10.76		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			268.55000	0.26855	293,360	10.76		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,150.41000	3.15041	3,277,490	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			32.67000	0.03267	29,080	12.62		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,328.54000	4.32854	4,468,190	12.11		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			134.32000	0.13432	121,620	12.11		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,667.58000	1.66758	1,573,970	11.09		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			11.72000	0.01172	10,260	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,728.23000	1.72823	1,824,460	11.36		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			18.22000	0.01822	16,060	12.78		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,845.69000	1.84569	1,746,390	11.05		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			697.88000	0.69788	750,930	11.05		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,587.08000	7.58708	7,435,270	10.35		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			295.36000	0.29536	270,090	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,317.28000	6.31728	6,466,040	12.62		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,103.19000	1.10319	1,175,990	11.19		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			343.34000	0.34334	314,660	11.70		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,927.48000	2.92748	3,051,150	11.70		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,618.11000	15.61811	15,770,460	13.51		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			804.94000	0.80494	863,680	11.09		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,070.50000	7.07050	7,220,690	12.78		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,721.38000	7.72138	7,872,370	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			10.80000	0.01080	9,440	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,621.44000	7.62144	7,772,330	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.51		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			3.80000	0.00380	4,340	10.35		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,285.88000	1.28588	1,206,330	11.19		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,555.63000	5.55563	5,522,200	10.07		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			482.21000	0.48221	601,470	10.07		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,461.99000	3.46199	3,487,870	10.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,247.41000	1.24741	1,425,980	10.46		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,470.87000	11.47087	11,644,700	13.07		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,725.07000	7.72507	7,921,920	12.25		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			341.19000	0.34119	385,350	12.25		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,769.36000	7.76936	7,965,890	12.26		0.00	0	

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			336.52000	0.33652	380,360	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,680.70000	7.68070	7,877,880	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,298.44000	2.29844	2,509,520	10.76	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			137.77000	0.13777	163,980	13.07	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			873.70000	0.87370	937,050	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,739.33000	4.73933	4,955,370	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,138.69000	2.13869	2,197,080	10.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			345.81000	0.34581	390,300	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			97.91000	0.09791	119,050	13.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,676.52000	10.67652	10,855,420	13.07	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			670.74000	0.67074	800,450	12.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,011.96000	4.01196	4,329,680	10.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,870.01000	1.87001	2,034,140	10.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,724.67000	2.72467	3,021,960	10.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,812.91000	2.81291	2,956,610	10.63	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,145.01000	6.14501	6,191,520	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			818.22000	0.81822	1,018,320	10.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,973.05000	2.97305	3,273,320	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,588.72000	2.58872	2,735,400	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,001.34000	3.00134	3,301,870	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,564.69000	2.56469	2,711,630	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,944.91000	2.94491	3,244,890	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,225.73000	2.22573	2,380,810	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,442.58000	3.44258	3,751,250	10.80	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,322.93000	4.32293	4,439,410	10.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,552.15000	1.55215	1,822,220	10.33	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,070.14000	8.07014	8,353,440	12.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,612.93000	2.61293	2,759,320	10.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,376.80000	4.37680	4,563,320	10.23	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,135.33000	5.13533	5,341,060	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,894.74000	3.89474	3,894,970	9.87	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,955.91000	6.95591	6,880,600	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,123.32000	1.12332	1,202,850	9.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,427.58000	8.42758	8,335,930	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			759.77000	0.75977	822,960	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,069.56000	2.06956	2,120,450	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,488.62000	2.48862	2,520,300	10.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,168.22000	5.16822	5,374,650	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,053.82000	2.05382	2,105,410	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,201.19000	5.20119	5,408,300	10.47	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 Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,038.19000	2.03819	2,090,460	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,326.07000	5.32607	5,305,420	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,767.57000	1.76757	1,901,760	9.61	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,179.30000	8.17930	8,392,700	11.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,099.02000	1.09902	1,157,580	11.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,750.20000	2.75020	2,905,270	9.87	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>194,875,310.99</b>	<b>2,059</b>	<b>131,1'</b>
R2032	On	05/08/2021	Bond Future			9.61509	94.00996	9.63684	93.87590		12.62	178,712,933.96	1,901	120,86
R2032	On	04/11/2021	Bond Future			9.80793	90.87903	9.83037	90.74478		12.86	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.00480	91.92683	10.02805	91.79187		12.25	0.00	0	
R2032	On	05/05/2022	Bond Future			10.20781	88.86916	10.23197	88.73314		12.22	0.00	0	
<b>Total R2032 Future</b>												<b>178,712,933.96</b>	<b>1,901</b>	<b>120,91</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			9,829.95000	9.82995	9,963,280	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			4.87000	0.00487	4,140	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,882.44000	9.88244	10,015,790	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			4.67000	0.00467	3,960	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,777.42000	9.77742	9,910,720	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			5.08000	0.00508	4,320	14.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,591.07000	10.59107	10,791,160	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			243.04000	0.24304	308,880	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,495.83000	10.49583	10,696,980	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,499.08000	2.49908	2,752,730	12.93	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,696.23000	15.69623	15,840,640	15.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			249.14000	0.24914	316,040	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			37.05000	0.03705	47,210	15.79	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,543.45000	10.54345	10,744,070	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			246.07000	0.24607	312,440	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,238.65000	4.23865	4,339,160	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,180.35000	1.18035	1,415,110	12.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,501.29000	2.50129	2,620,690	12.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,477.03000	1.47703	1,555,550	13.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,316.78000	4.31678	4,536,090	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,475.78000	2.47578	2,560,130	12.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,710.49000	4.71049	4,769,270	11.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,894.92000	1.89492	1,978,550	12.91	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,616.95000	3.61695	3,834,000	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,970.92000	2.97092	3,053,010	12.36	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,503.84000	6.50384	6,529,160	11.44	0.00	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
R2032	On	03/02/2022	Bond Future	9.62	Call		2,157.19000	2.15719	2,353,530	11.94	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,614.48000	6.61448	6,827,960	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,269.19000	2.26919	2,354,120	12.65	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,647.99000	2.64799	2,854,970	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,924.58000	3.92458	3,996,600	12.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,621.30000	7.62130	7,622,880	11.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,060.68000	2.06068	2,254,420	11.90	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,460.50000	5.46050	5,679,090	12.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,309.19000	2.30919	2,394,060	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,635.73000	4.63573	4,855,590	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,289.25000	2.28925	2,374,150	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,564.05000	4.56405	4,783,830	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,148.42000	1.14842	1,308,700	11.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,671.59000	4.67159	4,891,480	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,965.10000	4.96510	5,184,790	12.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,117.08000	2.11708	2,201,810	12.74	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,566.19000	4.56619	4,627,570	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,329.56000	2.32956	2,414,380	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		809.28000	0.80928	945,820	11.26	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,599.70000	4.59970	4,819,530	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,360.70000	7.36070	7,570,510	13.52	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,267.24000	1.26724	1,342,090	13.52	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,224.05000	2.22405	2,209,950	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,600.14000	6.60014	6,722,220	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,208.59000	2.20859	2,194,650	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,525.79000	6.52579	6,647,540	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,239.33000	2.23933	2,225,060	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,563.08000	6.56308	6,685,000	12.93	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>178,712,933.96</b>	<b>1,901</b>	<b>125,73</b>
R2035	On	05/08/2021	Bond Future			10.13964	94.73588	10.13597	94.76082	13.89	60,062,547.92	634	81,90
R2035	On	04/11/2021	Bond Future			10.33131	91.28307	10.32731	91.30951	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future			10.53003	92.33517	10.52573	92.36278	13.63	0.00	0	
R2035	On	05/05/2022	Bond Future			10.72667	88.95079	10.72212	88.97920	13.70	0.00	0	
<b>Total R2035 Future</b>											<b>60,062,547.92</b>	<b>634</b>	<b>81,90</b>
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,446.45000	43.44645	43,471,390	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		41.31000	0.04131	40,300	15.79	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,438.08000	4.43808	4,418,250	14.73	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	05/08/2021	Bond Future	10.77	Put			271.02000	0.27102	276,130	14.73	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			1,883.20000	1.88320	1,900,160	13.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,329.87000	43.32987	43,354,810	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,089.88000	1.08988	1,081,900	13.60	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			43,563.16000	43.56316	43,588,100	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,901.03000	7.90103	7,875,080	15.79	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			3,496.46000	3.49646	3,729,570	14.12	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,110.84000	2.11084	2,317,510	14.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,966.93000	1.96693	2,190,870	14.71	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,872.22000	3.87222	4,069,720	14.71	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,383.11000	19.38311	19,363,490	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,237.94000	9.23794	9,340,210	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			501.61000	0.50161	630,320	16.69	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,906.21000	5.90621	6,081,750	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,122.57000	1.12257	1,324,550	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,103.06000	3.10306	3,331,710	14.24	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,080.85000	2.08085	2,287,710	14.11	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			13,155.32000	13.15532	13,168,420	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			201.71000	0.20171	241,250	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,204.62000	13.20462	13,217,290	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			198.40000	0.19840	237,510	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,106.01000	13.10601	13,119,540	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			18.07000	0.01807	24,890	17.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			971.95000	0.97195	1,160,040	15.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,792.39000	3.79239	3,989,750	14.68	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,015.43000	2.01543	2,239,230	14.68	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,534.08000	3.53408	3,767,380	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			205.07000	0.20507	245,040	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,456.45000	2.45645	2,658,660	14.24	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,483.94000	6.48394	6,645,590	15.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,837.09000	1.83709	2,077,430	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,482.29000	4.48229	4,736,000	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,751.88000	2.75188	2,977,980	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,520.57000	8.52057	8,696,840	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,293.95000	2.29395	2,539,570	14.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,090.29000	5.09029	5,345,770	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,294.59000	2.29459	2,522,460	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,980.64000	6.98064	7,182,770	14.71	0.00	0	

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			1,102.07000	1.10207	1,292,340	15.47	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,496.64000	6.49664	6,709,370	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,223.50000	3.22350	3,466,100	13.76	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,899.01000	6.89901	7,118,280	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,360.54000	1.36054	1,552,200	12.78	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			6,281.01000	6.28101	6,496,940	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,248.68000	1.24868	1,452,560	15.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,449.18000	5.44918	5,667,190	14.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,323.53000	6.32353	6,539,180	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,902.08000	1.90208	2,145,340	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,238.56000	6.23856	6,454,530	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,936.52000	1.93652	2,180,100	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,671.35000	1.67135	1,901,090	14.71	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,016.45000	4.01645	4,231,440	13.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,530.65000	5.53065	5,748,400	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,253.64000	2.25364	2,499,000	14.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,162.78000	4.16278	4,414,320	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,023.82000	3.02382	3,247,750	13.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,218.36000	9.21836	9,381,020	15.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,919.23000	1.91923	2,162,770	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,228.58000	2.22858	2,362,300	14.65	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,743.45000	7.74345	7,848,100	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,213.47000	2.21347	2,346,530	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,660.25000	7.66025	7,766,230	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,244.07000	2.24407	2,378,460	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,701.69000	7.70169	7,807,000	14.65	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>60,062,547.92</b>	<b>634</b>	<b>95,08</b>
R2037	On	05/08/2021	Bond Future			10.33342	86.23883	10.33488	86.22885		15.26	8,278,927.68	96	126,37
R2037	On	04/11/2021	Bond Future			10.51492	87.16898	10.51625	87.16012		14.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.70286	83.91915	10.70412	83.91099		15.00	0.00	0	
R2037	On	05/05/2022	Bond Future			10.89647	84.91362	10.89771	84.90581		14.39	0.00	0	
<b>Total R2037 Future</b>												<b>8,278,927.68</b>	<b>96</b>	<b>126,31</b>
R2037	On	05/08/2021	Bond Future	12.27	Call			11,841.69000	11.84169	11,851,090	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			3.35000	0.00335	2,770	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,896.15000	11.89615	11,905,540	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			3.23000	0.00323	2,640	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,787.17000	11.78717	11,796,570	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			3.48000	0.00348	2,900	18.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		173.41000	0.17341	206,430	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,965.80000	6.96580	7,148,380	16.54	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,646.84000	13.64684	13,688,350	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		170.55000	0.17055	203,200	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,695.22000	13.69522	13,736,360	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		167.74000	0.16774	200,020	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,598.46000	13.59846	13,640,340	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,053.52000	11.05352	11,155,030	18.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		319.18000	0.31918	411,830	18.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		835.62000	0.83562	1,009,340	16.54	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,526.01000	6.52601	6,680,110	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,895.04000	1.89504	2,040,980	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,569.70000	6.56970	6,722,890	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,879.27000	1.87927	2,024,300	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,613.23000	6.61323	6,765,950	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,863.41000	1.86341	2,007,970	15.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,276.76000	2.27676	2,317,290	15.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,840.94000	7.84094	7,889,170	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,261.33000	2.26133	2,301,750	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,882.63000	7.88263	7,930,490	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,246.26000	2.24626	2,286,310	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,799.55000	7.79955	7,847,890	15.31	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>8,278,927.68</b>	<b>96</b>	<b>127,51</b>
R2040	On	05/08/2021	Bond Future			10.48712	88.22891	10.46817	88.36784	15.85	6,264,252.61	71	85,61
R2040	On	04/11/2021	Bond Future			10.66480	89.18055	10.64496	89.32221	15.51	0.00	0	
R2040	On	03/02/2022	Bond Future			10.84871	85.70362	10.82797	85.84770	15.63	0.00	0	
R2040	On	05/05/2022	Bond Future			11.03764	86.71927	11.01599	86.86565	14.98	0.00	0	
<b>Total R2040 Future</b>											<b>6,264,252.61</b>	<b>71</b>	<b>85,67</b>
R2040	On	05/08/2021	Bond Future	12.48	Call		13,013.53000	13.01353	12,873,910	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2.93000	0.00293	2,240	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		13,070.19000	13.07019	12,930,580	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		65.49000	0.06549	79,250	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,474.40000	7.47440	7,349,230	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,492.41000	24.49241	24,353,480	19.20	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2.83000	0.00283	2,150	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,956.80000	12.95680	12,817,180	19.16	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.20	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		3.03000	0.00303	2,340	19.16	0.00	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			307.48000	0.30748	364,150	16.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			4,420.37000	4.42037	4,338,110	16.91	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			14,278.23000	14.27823	14,176,270	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			202.19000	0.20219	241,890	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,177.10000	14.17710	14,076,030	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			208.81000	0.20881	249,400	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,227.67000	14.22767	14,126,160	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			205.47000	0.20547	245,620	19.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,956.63000	1.95663	2,252,040	16.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,992.91000	6.99291	7,142,690	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,940.12000	1.94012	2,233,980	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,899.79000	6.89979	7,052,450	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,973.50000	1.97350	2,270,240	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,946.21000	6.94621	7,097,540	16.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,171.98000	1.17198	1,276,050	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,139.27000	8.13927	8,182,000	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,412.46000	2.41246	2,601,570	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,183.31000	8.18331	8,225,130	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,395.97000	2.39597	2,584,170	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,095.00000	8.09500	8,138,630	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,210.70000	10.21070	10,344,030	13.90	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,465.63000	1.46563	1,452,580	13.90	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,268.42000	6.26842	6,480,870	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,162.27000	3.16227	3,228,340	14.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,292.60000	13.29260	13,250,290	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,428.80000	2.42880	2,618,810	16.07	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>6,264,252.61</b>	<b>71</b>	<b>91,97</b>
R2044	On	05/08/2021	Bond Future			10.55953	84.81602	10.53524	84.99689		16.56	2,290,032.54	27	62,45
R2044	On	04/11/2021	Bond Future			10.72963	85.73086	10.70426	85.91486		16.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.90547	82.33936	10.87899	82.52624		16.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.08573	83.31516	11.05813	83.50475		15.65	0.00	0	
<b>Total R2044 Future</b>												<b>2,290,032.54</b>	<b>27</b>	<b>62,45</b>
R2044	On	05/08/2021	Bond Future	12.60	Call			13,339.85000	13.33985	13,157,380	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			3.42000	0.00342	1,820	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,395.44000	13.39544	13,212,980	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			3.32000	0.00332	1,730	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,284.18000	13.28418	13,101,700	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			3.52000	0.00352	1,910	20.08	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 Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		14,002.42000	14.00242	13,857,590	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		230.10000	0.23010	269,270	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,902.69000	13.90269	13,758,730	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		237.40000	0.23740	277,440	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,952.56000	13.95256	13,808,160	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		233.72000	0.23372	273,320	20.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,022.22000	2.02222	2,237,780	17.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,914.85000	6.91485	6,942,410	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,005.14000	2.00514	2,219,580	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,821.46000	6.82146	6,851,470	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,039.46000	2.03946	2,256,350	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,868.12000	6.86812	6,896,800	17.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,060.47000	8.06047	8,081,580	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,472.57000	2.47257	2,683,270	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,104.56000	8.10456	8,124,950	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,455.67000	2.45567	2,665,650	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,016.15000	8.01615	8,038,510	16.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,489.33000	2.48933	2,701,280	16.82	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>2,290,032.54</b>	<b>27</b>	<b>62,45</b>
R2048	On	05/08/2021	Bond Future			10.48630	88.42804	10.45645	88.65866	16.22	0.00	0	171,0€
R2048	On	04/11/2021	Bond Future			10.65247	84.97021	10.62131	85.20453	16.68	0.00	0	
R2048	On	03/02/2022	Bond Future			10.82380	85.94966	10.79129	86.18741	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future			10.99201	82.55278	10.95816	82.79380	16.10	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>171,0€</b>
R2048	On	05/08/2021	Bond Future	12.51	Call		13,635.36000	13.63536	13,401,200	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5.50000	0.00550	1,960	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,691.79000	13.69179	13,457,750	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5.29000	0.00529	1,870	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,650.93000	5.65093	5,435,190	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,436.54000	1.43654	1,559,600	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,817.82000	3.81782	3,638,100	16.96	0.00	0	1,3€
R2048	On	05/08/2021	Bond Future	10.60	Put		1,119.57000	1.11957	1,223,270	16.38	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5.73000	0.00573	2,060	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,040.93000	4.04093	4,219,090	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		373.89000	0.37389	321,430	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		216.22000	0.21622	231,100	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,578.86000	13.57886	13,344,570	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,218.73000	2.21873	2,091,810	16.38	0.00	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
R2048	On	05/08/2021	Bond Future	10.50	Call		1,772.64000	1.77264	1,665,080	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,276.79000	2.27679	2,427,530	15.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,049.97000	1.04997	970,090	15.90	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		500.23000	0.50023	551,130	16.96	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		234.41000	0.23441	270,040	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		484.40000	0.48440	490,310	14.86	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,423.05000	14.42305	14,223,950	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		230.80000	0.23080	266,020	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,473.51000	14.47351	14,274,020	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		227.23000	0.22723	262,060	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		14,372.55000	14.37255	14,173,860	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,392.11000	4.39211	4,703,230	16.01	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,907.59000	1.90759	1,984,390	16.01	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		8,844.82000	8.84482	9,085,050	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,805.77000	6.80577	6,918,900	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,080.86000	2.08086	2,431,740	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,853.01000	6.85301	6,965,210	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,062.07000	2.06207	2,412,020	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,900.53000	6.90053	7,011,590	17.02	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,043.67000	2.04367	2,392,480	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,582.02000	2.58202	2,701,760	17.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,195.93000	8.19593	8,076,510	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,617.13000	2.61713	2,738,730	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,241.35000	8.24135	8,120,870	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,599.64000	2.59964	2,720,180	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,286.56000	8.28656	8,165,280	17.16	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,00</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>176,05</b>
R209	On	05/08/2021	Bond Future			10.07205	73.31492	10.06763	73.34125	15.38	10,997,238.00	150	28,65
R209	On	04/11/2021	Bond Future			10.24035	70.96561	10.23561	70.99317	15.75	0.00	0	4,75
R209	On	03/02/2022	Bond Future			10.41067	71.78376	10.40564	71.81231	15.11	0.00	0	
R209	On	05/05/2022	Bond Future			10.58433	69.49274	10.57905	69.52199	15.16	0.00	0	
<b>Total R209 Future</b>											<b>10,997,238.00</b>	<b>150</b>	<b>33,47</b>
R209	On	05/08/2021	Bond Future	11.80	Call		9,343.98000	9.34398	9,317,580	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4.80000	0.00480	4,730	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,392.43000	9.39243	9,366,020	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4.62000	0.00462	4,540	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,295.48000	9.29548	9,269,090	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4.99000	0.00499	4,930	18.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Call		729.54000	0.72954	824,130	14.59		0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		10,359.84000	10.35984	10,374,440	19.32		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		232.96000	0.23296	275,120	19.32		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,403.63000	10.40363	10,417,830	19.34		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,269.98000	3.26998	3,388,370	16.05		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		230.27000	0.23027	272,030	19.34		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,316.09000	10.31609	10,331,050	19.30		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		235.74000	0.23574	278,260	19.30		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,755.81000	1.75581	1,901,760	16.05		0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,197.78000	5.19778	5,319,930	14.59		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,759.48000	1.75948	1,886,530	15.45		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,148.81000	3.14881	3,303,420	15.45		0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,569.15000	9.56915	9,591,310	18.96		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		287.92000	0.28792	337,640	18.96		0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,773.59000	1.77359	1,915,690	15.73		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,231.72000	5.23172	5,344,610	15.75		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,758.14000	1.75814	1,899,580	15.75		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,157.03000	5.15703	5,271,040	15.71		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,789.16000	1.78916	1,931,720	15.71		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,194.34000	5.19434	5,307,890	15.73		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,534.27000	6.53427	6,631,040	16.29		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,987.78000	1.98778	2,113,800	16.29		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,570.54000	6.57054	6,666,930	16.31		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,973.78000	1.97378	2,099,420	16.31		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,498.28000	6.49828	6,595,410	16.28		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,002.11000	2.00211	2,128,490	16.28		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>10,997,238.00</b>	<b>150</b>	<b>60,97</b>
R210	On	05/08/2021	Bond Future			208.97100	208.97100	208.85692	208.85692			0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.49148	208.49148	208.37902	208.37902			0.00	0	
R210	On	03/02/2022	Bond Future			210.94413	210.94413	210.83206	210.83206			0.00	0	
R210	On	05/05/2022	Bond Future			210.65533	210.65533	210.54303	210.54303			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			172.90975	172.90975	172.76821	172.76821			0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.81652	174.81652	174.67574	174.67574			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			9.31793	88.65606	9.33438	88.56339		12.13	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			9.50540	86.08292	9.52232	85.99041		12.24	0.00	0	
R213	On	03/02/2022			9.70011	87.07501	9.71761	86.98224		11.61	0.00	0	
R213	On	05/05/2022			9.89438	84.57417	9.91254	84.48078		11.42	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			8,014.91000	8.01491	8,108,360	14.18	0.00	0	
R213	On	05/08/2021	10.85	Put			8.50000	0.00850	9,280	14.18	0.00	0	
R213	On	05/08/2021	10.86	Call			8,064.07000	8.06407	8,157,480	14.19	0.00	0	
R213	On	05/08/2021	10.14	Call			4,501.15000	4.50115	4,603,370	13.40	0.00	0	
R213	On	05/08/2021	10.14	Put			117.84000	0.11784	127,390	13.40	0.00	0	
R213	On	05/08/2021	9.34	Put			1,173.17000	1.17317	1,156,610	12.22	0.00	0	
R213	On	05/08/2021	10.86	Put			8.16000	0.00816	8,900	14.19	0.00	0	
R213	On	05/08/2021	10.84	Call			7,965.73000	7.96573	8,059,200	14.17	0.00	0	
R213	On	05/08/2021	9.34	Call			1,204.80000	1.20480	1,280,910	12.22	0.00	0	
R213	On	05/08/2021	10.84	Put			8.86000	0.00886	9,660	14.17	0.00	0	
R213	On	05/08/2021	10.78	Call			7,670.08000	7.67008	7,763,740	14.11	0.00	0	
R213	On	05/08/2021	10.78	Put			11.33000	0.01133	12,320	14.11	0.00	0	
R213	On	04/11/2021	11.11	Call			8,455.97000	8.45597	8,585,810	14.37	0.00	0	
R213	On	04/11/2021	11.11	Put			327.23000	0.32723	364,560	14.37	0.00	0	
R213	On	04/11/2021	11.09	Call			8,368.38000	8.36838	8,498,780	14.34	0.00	0	
R213	On	04/11/2021	11.09	Put			335.57000	0.33557	373,460	14.34	0.00	0	
R213	On	04/11/2021	11.10	Call			8,412.17000	8.41217	8,542,280	14.36	0.00	0	
R213	On	04/11/2021	11.10	Put			331.38000	0.33138	368,980	14.36	0.00	0	
R213	On	03/02/2022	10.60	Call			5,845.99000	5.84599	6,010,630	12.43	0.00	0	
R213	On	03/02/2022	10.60	Put			1,335.11000	1.33511	1,406,980	12.43	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,757.42000	3.75742	3,931,470	11.78	0.00	0	
R213	On	03/02/2022	10.00	Put			2,278.59000	2.27859	2,359,870	11.78	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,421.42000	4.42142	4,480,400	11.21	0.00	0	
R213	On	03/02/2022	10.25	Call			4,581.97000	4.58197	4,752,970	12.02	0.00	0	
R213	On	03/02/2022	10.25	Put			1,821.89000	1.82189	1,900,120	12.02	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,051.43000	3.05143	3,222,760	11.62	0.00	0	
R213	On	03/02/2022	9.76	Put			2,827.28000	2.82728	2,905,840	11.62	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,028.50000	6.02850	6,060,810	10.84	0.00	0	
R213	On	03/02/2022	9.15	Call			1,588.13000	1.58813	1,736,110	11.15	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,244.55000	4.24455	4,417,100	11.92	0.00	0	
R213	On	03/02/2022	10.15	Put			1,993.86000	1.99386	2,073,640	11.92	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,569.62000	2.56962	2,734,670	11.49	0.00	0	
R213	On	03/02/2022	9.58	Put			3,302.66000	3.30266	3,374,940	11.49	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,791.86000	6.79186	6,810,010	10.77	0.00	0	
R213	On	03/02/2022	9.22	Call			1,731.39000	1.73139	1,883,140	11.21	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		3,665.50000	3.66550	3,839,400	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,342.17000	2.34217	2,423,300	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,696.11000	3.69611	3,870,060	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,320.91000	2.32091	2,402,090	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,635.01000	3.63501	3,808,840	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		981.38000	0.98138	1,106,460	10.84	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,253.94000	1.25394	1,324,040	12.52	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,311.26000	4.31126	4,483,480	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,958.36000	1.95836	2,037,810	11.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,665.41000	4.66541	4,720,620	11.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,363.60000	2.36360	2,444,660	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		767.39000	0.76739	878,310	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,109.08000	6.10908	6,271,950	12.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,662.54000	5.66254	5,748,930	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,029.69000	2.02969	2,022,690	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,696.56000	5.69656	5,783,060	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,015.22000	2.01522	2,008,330	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,628.84000	5.62884	5,714,840	11.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,044.53000	2.04453	2,037,140	11.93	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			10.47654	70.08554	10.45181	70.23608	16.40	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.64357	67.56428	10.61779	67.71739	16.87	0.00	0	
R214	On	03/02/2022	Bond Future			10.81550	68.34302	10.78865	68.49850	16.17	0.00	0	
R214	On	05/05/2022	Bond Future			10.98433	65.87280	10.95644	66.03046	16.29	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		8,600.24000	8.60024	8,446,870	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		13.65000	0.01365	10,820	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,648.83000	8.64883	8,495,480	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		13.22000	0.01322	10,410	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,551.60000	8.55160	8,398,220	19.24	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		14.09000	0.01409	11,250	19.24	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,956.18000	9.95618	9,889,110	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		276.42000	0.27642	362,460	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,999.41000	9.99941	9,931,540	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		273.42000	0.27342	358,660	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,042.55000	10.04255	9,973,940	20.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		270.40000	0.27040	354,900	20.91	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,783.95000	1.78395	2,053,680	17.10	0.00	0	

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		5,164.78000	5.16478	5,280,070	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,816.51000	1.81651	2,087,280	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,201.90000	5.20190	5,316,580	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,800.25000	1.80025	2,070,410	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,238.91000	5.23891	5,353,160	17.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,439.59000	6.43959	6,372,300	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,178.83000	2.17883	2,269,200	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,367.61000	6.36761	6,301,520	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,208.72000	2.20872	2,300,290	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,403.58000	6.40358	6,336,890	17.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,193.72000	2.19372	2,284,690	17.23	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>539,284,145.69</b>	<b>5,541</b>	<b>1,106,95</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			792.03900	792.03900	792.05100	792.05100				23,761,170.00	3	98
GOVI On 04/11/2021 GOVI			800.66900	800.66900	800.68400	800.68400				0.00	0	
GOVI On 03/02/2022 GOVI			809.89100	809.89100	809.90900	809.90900				0.00	0	
GOVI On 05/05/2022 GOVI			819.47300	819.47300	819.49200	819.49200				0.00	0	
<b>Total GOVI Future</b>										<b>23,761,170.00</b>	<b>3</b>	<b>98</b>
GOVI On 05/08/2021 GOVI	719.14	Call			729,110.00000	72.91100	728,990,000			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			729,010.00000	72.90100	728,890,000			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			729,210.00000	72.92100	729,090,000			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	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			722,840.00000	72.28400	722,690,000			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			722,740.00000	72.27400	722,590,000			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			722,640.00000	72.26400	722,490,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			171,490.00000	17.14900	171,310,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			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	Call		171,690.00000	17.16900	171,510,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		171,590.00000	17.15900	171,410,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		312,420.00000	31.24200	312,230,000		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		312,620.00000	31.26200	312,430,000		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		312,520.00000	31.25200	312,330,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>23,761,170.00</b>	<b>3</b>	<b>9€</b>
<b>Total for GOVI</b>											<b>23,761,170.00</b>	<b>3</b>	<b>9€</b>
AL37	On	05/08/2021	Index Future			791.84500	791.84500	790.29400	790.29400		0.00	0	
AL37	On	04/11/2021	Index Future			800.47200	800.47200	798.90800	798.90800		0.00	0	
AL37	On	03/02/2022	Index Future			809.69200	809.69200	808.11200	808.11200		0.00	0	
AL37	On	05/05/2022	Index Future			819.27100	819.27100	817.67400	817.67400		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			909.20300	909.20300	908.16400	908.16400		0.00	0	
AL7T	On	04/11/2021	Index Future			919.10800	919.10800	918.06200	918.06200		0.00	0	
AL7T	On	03/02/2022	Index Future			929.69500	929.69500	928.64000	928.64000		0.00	0	
AL7T	On	05/05/2022	Index Future			940.69400	940.69400	939.62800	939.62800		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			802.20000	802.20000	802.26200	802.26200		0.00	0	1'
ALBI	On	04/11/2021	Index Future			810.94000	810.94000	811.00700	811.00700		0.00	0	
ALBI	On	03/02/2022	Index Future			820.28100	820.28100	820.35100	820.35100		0.00	0	
ALBI	On	05/05/2022	Index Future			829.98600	829.98600	830.05700	830.05700		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	05/08/2021	Index Future			291.47700	291.47700	290.48300	290.48300		0.00	0	4€
IGOV	On	04/11/2021	Index Future			294.72500	294.72500	293.72100	293.72100		0.00	0	
IGOV	On	03/02/2022	Index Future			298.19100	298.19100	297.17600	297.17600		0.00	0	
IGOV	On	05/05/2022	Index Future			301.78900	301.78900	300.76200	300.76200		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>57</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.85000	96.15000	3.87000	96.13000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.89500	96.10500	3.90500	96.09500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.10000	95.90000	4.12000	95.88000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.15000	95.85000	4.17000	95.83000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.34500	95.65500	4.35500	95.64500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.65000	95.35000	4.68000	95.32000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.05500	94.94500	5.10500	94.89500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	5.23000	94.77000	5.27500	94.72500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.60000	94.40000	5.66000	94.34000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.76000	94.24000	5.81000	94.19000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.85500	94.14500	5.86500	94.13500				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>563,045,315.69</b>	<b>5,544</b>	<b>1,139,03</b>
ABCPI On 07/12/2023		Spot Bond	2.33000	313.37439	2.33000	313.11203				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	100.36462				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.67506				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	100.30948	9.65000	100.23202				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	100.62448				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	100.34734				0.00	0	



Contract Details	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	101.18220				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	101.68523				0.00	0	250,000,00
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
ABFN11: On 26/09/2023 Spot Bond					0.00000	101.57595				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	101.24535				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.53217				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	103.70326				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.78524				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.07247				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.66782				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.15245				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	101.28823				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	102.24340				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	100.84621				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	101.17999				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	102.11076				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	101.08933				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	101.35602				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.75156				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	102.31680				0.00	0	1,000,000,00
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.02680				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	100.49341				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	100.76822				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	100.05274				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	99.59732				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	99.93895				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	99.93700				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	99.93566				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	100.21278				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	100.57409				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	100.60220				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	100.24694				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	100.08489				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	100.18394				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	99.93217				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	100.71885				0.00	0	

Contract Details	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	100.28858				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	101.10313				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			3.70000	3.70000	3.70000	150.44587				0.00	0	111,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>111,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>111,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	103.29583	100.00000	102.55719				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			6.95500	6.95500	6.95500	143.51244				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	23.35842	100.00000	23.18949				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			2.55500	2.55500	2.55500	152.40831				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			3.73500	3.73500	3.73500	198.83048				0.00	0	500,000,00
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	221.95657				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			6.91000	6.91000	6.91000	104.02990				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			7.49000	7.49000	7.49000	113.77844				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			4.95000	105.37808	4.95000	105.33608			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.44000	107.11419	5.44000	107.06733			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			7.05500	114.01282	7.05500	113.94839			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			8.26500	113.27135	8.26500	113.19659			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			5.88000	110.95450	5.88000	110.90209			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			7.81500	107.04413	7.81500	106.97725			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	12.92236	100.00000	12.83721			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	318.00666	1.68000	317.75718			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			1.10500	174.34777	1.10500	174.21900			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			10.36500	10.36500	10.36500	101.39724			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	100.32050			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	100.31078			0.00	0	
<b>Total ACL098 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.29887				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.30035				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.92993				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.31008				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.31008				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.31838				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.31838				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 30/01/2023 Spot Bond					0.00000	158.57804				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 14/02/2023 Spot Bond					0.00000	160.95462				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.29451				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.29254				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.28523				0.00	0	

Contract Details	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	100.53641				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	101.54354				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.91849				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	100.95656				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	102.09856				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	100.70133				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	100.62128				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	102.96599				0.00	0	96,500,0€
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,500,0€</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>96,500,0€</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.87342				0.00	0	37,000,0€
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,0€</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>37,000,0€</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.74112				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	105.43665				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	

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	101.18862				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	101.18862				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	101.38803				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	101.15542				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	101.14433				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	101.26622				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	101.38810				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	101.78684				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	101.90864				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	100.75095				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	100.73411				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			6.60000	110.15711	6.60000	110.09786				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	100.77412				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	100.82744				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	101.57971				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	100.97115				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	101.29596				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	100.77404				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	100.82735				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	101.19975				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	100.89929				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	100.72071				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	100.80070				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	100.78071				0.00	0	

Contract Details	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	100.85400				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	100.82869				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	101.30592				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	101.23958				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			7.33000	109.51904	7.33000	109.45443			230,771,611,178,000.00	31,483,166,600	15,741,583,30	
<b>Total AIR02 SPOT</b>									<b>30,771,611,178,000.00</b>	<b>31,483,166,600</b>	<b>15,741,583,30</b>	
<b>Total For AIR02</b>									<b>30,771,611,178,000.00</b>	<b>31,483,166,600</b>	<b>15,741,583,30</b>	
AIR04 On 29/05/2024 Spot Bond			7.83000	104.68924	7.83000	104.62370			145,549,012,050,000.00	18,588,635,000	9,294,317,50	
<b>Total AIR04 SPOT</b>									<b>15,549,012,050,000.00</b>	<b>18,588,635,000</b>	<b>9,294,317,50</b>	
<b>Total For AIR04</b>									<b>15,549,012,050,000.00</b>	<b>18,588,635,000</b>	<b>9,294,317,50</b>	
AIR05 On 29/05/2030 Spot Bond			11.27500	94.13199	11.27500	94.04785			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			5.88500	176.81226	5.88500	176.61381			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	101.35048			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	101.09957			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	100.41123			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	101.13853				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	101.38644				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	100.56168				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	100.85232				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	101.34868				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	100.83980				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	100.62259				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			4.86000	236.74583	4.86000	236.49946				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			4.87500	214.40663	4.87500	214.18328				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			2.08000	173.42982	2.08000	173.28782				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			2.12500	173.38769	2.12500	173.24509				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			4.62500	188.66660	4.62500	188.47382				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 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	100.97907				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	100.80538				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	100.34376				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	100.14978				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			5.05000	107.59512	5.05000	107.48103				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.26966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.27366				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.29543				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2021 Spot Bond					0.00000	100.90869				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.02685				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.62008				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.34279				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.26681				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.82937				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.80609				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.77145				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.41447				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	100.22139				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	100.29158				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	100.37190				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			4.06500	4.06500	4.06500	106.02260				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			4.97000	4.97000	4.97000	96.52832				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	100.27633				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	100.31492				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	100.96114				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	99.48362				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			5.16000	106.10317	5.16000	105.98971				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	100.29641				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.26960				0.00	173,597,800	86,798,900
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>173,597,800</b>	<b>86,798,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN346</b>										<b>0.00</b>	<b>173,597,800</b>	<b>86,798,90</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.27829				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28423				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28423				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.61993				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.34023				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.27883				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.28907				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.10466				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.37580				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.37580				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.96637				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.28127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.72164				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.33890				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.27932				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.32801				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.48798				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.09297				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.24720				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.25491				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.35187				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.13257				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	104.17121				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	99.90902				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	99.90807				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	103.51363				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	102.80350				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.11496				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	103.85215		13,696,680,000,000.00		1,256,000,000	656,000,000	
<b>Total ASN470 SPOT</b>								<b>13,696,680,000,000.00</b>		<b>1,256,000,000</b>	<b>656,000,000</b>	
<b>Total For ASN470</b>								<b>13,696,680,000,000.00</b>		<b>1,256,000,000</b>	<b>656,000,000</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.96401				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	101.13364				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	102.67781				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.36087				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.83602				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN476</b>									<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.28737			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	100.34267			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	104.86500			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	103.75572		3,040,180,000,000.00	286,000,000	143,000,00	
<b>Total ASN486 SPOT</b>								<b>3,040,180,000,000.00</b>	<b>286,000,000</b>	<b>143,000,00</b>	
<b>Total For ASN486</b>								<b>3,040,180,000,000.00</b>	<b>286,000,000</b>	<b>143,000,00</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.28640			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	100.48871			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	100.46536			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	100.12053			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	100.39245			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	100.34379			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	100.34379			0.00	0	
<b>Total ASN498 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.27913			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.50639	9.00000	108.98418				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.46106	8.18000	109.26121				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>	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.47103	8.36000	104.93151				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.47103	8.36000	104.48219				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>	
ASN511 On 31/07/2022 Spot Bond			9.10000	104.06281	9.10000	103.98609				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.93097	11.05000	104.83748		2,408,900,000,000.00		218,000,000	109,000,000	
<b>Total ASN525 SPOT</b>								<b>2,408,900,000,000.00</b>		<b>218,000,000</b>	<b>109,000,000</b>	
<b>Total For ASN525</b>								<b>2,408,900,000,000.00</b>		<b>218,000,000</b>	<b>109,000,000</b>	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.90872	11.00000	104.81566		10,164,000,000,000.00		924,000,000	462,000,000	
<b>Total ASN530 SPOT</b>								<b>10,164,000,000,000.00</b>		<b>924,000,000</b>	<b>462,000,000</b>	
<b>Total For ASN530</b>								<b>10,164,000,000,000.00</b>		<b>924,000,000</b>	<b>462,000,000</b>	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.68619	10.50000	104.59744				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>	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.68619	10.50000	104.59744		8,988,000,000,000.00		856,000,000	428,000,000	
<b>Total ASN538 SPOT</b>								<b>8,988,000,000,000.00</b>		<b>856,000,000</b>	<b>428,000,000</b>	
<b>Total For ASN538</b>								<b>8,988,000,000,000.00</b>		<b>856,000,000</b>	<b>428,000,000</b>	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.12056				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>	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.08015				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>	

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 28/11/2022 Spot Bond					0.00000	101.17961			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	104.73070	10.60000	104.64109		20,458,000,000,000.00	1,930,000,000	965,000,000	
<b>Total ASN545 SPOT</b>								<b>20,458,000,000,000.00</b>	<b>1,930,000,000</b>	<b>965,000,000</b>	
<b>Total For ASN545</b>								<b>20,458,000,000,000.00</b>	<b>1,930,000,000</b>	<b>965,000,000</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.36436	10.47000	104.58435		52,350,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total ASN557 SPOT</b>								<b>52,350,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For ASN557</b>								<b>52,350,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.70214	10.55000	104.61197		52,750,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total ASN558 SPOT</b>								<b>52,750,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For ASN558</b>								<b>52,750,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.02815		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	101.22100		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	100.56363		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	100.37897		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	100.26963		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	100.30421		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	101.00037		0.00	0		
<b>Total ASN583 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ASN583</b>								<b>0.00</b>	<b>0</b>		
ASN58: On 07/09/2021 Spot Bond					0.00000	100.45353		0.00	0		
<b>Total ASN584 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 ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.88583				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	100.46643				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	100.84781				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	103.84062	9.22000	104.03851				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	99.99995				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	99.91304				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	101.08049				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	100.98826				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	101.07155				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	101.19738				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	100.81897				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.07696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.31882				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	100.18254				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	101.16316				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	100.30065				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	100.79160				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	101.32888				0.00	0	
<b>Total ASN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN616</b>										<b>0.00</b>	<b>0</b>	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.80090				0.00	600,000,000	300,000,000
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ASN617</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ASN617 On 11/08/2021 Spot Bond					0.00000	101.25910				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	101.20577				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>	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.89315				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 13/08/2021 Spot Bond					0.00000	100.83427				0.00	0	
<b>Total ASN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN621</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 17/08/2021 Spot Bond					0.00000	100.67799				0.00	0	
<b>Total ASN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN622</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.78918				0.00	0	
<b>Total ASN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN623</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.28459				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.60574				0.00	0	
<b>Total ASN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN625</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.60574				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>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.89873				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.38660				0.00	0	
<b>Total ASN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN631</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.11358				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.51094				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.42892				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.39650				0.00	0	
<b>Total ASN635 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 ASN635</b>									<b>0.00</b>	<b>0</b>	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.19178			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	103.24847			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					0.00000	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>	
ASN64 On 06/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,500,000,00
<b>Total ASN644 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For ASN644</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
ASN64 On 12/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00
<b>Total ASN645 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For ASN645</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
ASN64 On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ASN646 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>									<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			5.61000	105.26208	5.61000	105.21462		448,800,000,000.00		80,000,000	40,000,00
<b>Total BAW21 SPOT</b>								<b>448,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For BAW21</b>								<b>448,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.74964	9.30000	102.67354			0.00	0	
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.86440			0.00	0	
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.82243			0.00	0	
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.70256			0.00	0	
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.59437			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.12662				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.51500	100.74613	6.51500	100.69320				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.73021				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	100.83685				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	101.11241				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	101.63041				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	100.20423				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			8.80000	8.80000	8.80000	104.02656				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			10.97500	10.97500	10.97500	107.64104				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	100.18513				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	100.18214				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.17809				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	100.17826				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.18068				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	100.44784				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	100.21031				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	100.20459				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	100.21641				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	100.20976				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	100.21576				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	100.20343				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	100.21559				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	100.20427				0.00	0	
<b>Total BAYA86 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 BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.21588				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	100.20987				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.20392				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>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.20993				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.19828				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.24571				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>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.24571				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.25201				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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.24642				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.53172				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.25859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.92000	7.92000	7.92000	102.83312				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.03939				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.21192				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	100.11669				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	100.51040				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			7.60000	108.71247	7.60000	108.64638				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	100.72836				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	101.40015				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			6.60000	105.12862	6.60000	105.07203				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	102.32076				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	101.94607				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	100.94005				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	101.24567				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.52187				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	104.36180				0.00	0	186,300,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>186,300,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>186,300,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	104.01794				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	100.70602				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	100.85096				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	101.14314				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.34000	108.49085	6.34000	108.43566				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	100.37106				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	100.59429				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	100.82878				0.00	0	
<b>Total BID14 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 BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.05522				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.24206				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.95046				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	99.62000				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.09300				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	65.19600				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	100.74297				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	55.54200				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	100.49582				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	101.06519				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	99.79110				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	100.70867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.42151				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	99.56675				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 16/07/2023 Spot Bond					0.00000	99.89954				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.94314				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>	
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.01630				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2021 Spot Bond					0.00000	99.96304				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2023 Spot Bond					0.00000	99.95995				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.90104				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.94310				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.97968				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>	

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 10/11/2021 Spot Bond					0.00000	100.99373				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.15760				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	99.48148				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			7.41500	109.83527	7.41500	109.76974				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.66000	111.10642	7.66000	111.03798				0.00	0	227,820,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>227,820,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>227,820,00</b>
CCT03 On 15/03/2025 Spot Bond			8.41500	112.11083	8.41500	112.03552				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.68500	102.03518	9.68500	101.02972				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	101.50957				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	101.26345				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	101.38531				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	100.88854				0.00	0	
<b>Total CGR46 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 CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.95092				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	101.67918				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.78412				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	164.06868	3.14000	163.83866				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			2.05000	2.05000	2.05000	163.55530				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	111.60543	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	99.89727				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			7.37000	110.87945	7.37000	110.81406				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.04368	8.70700	117.96300				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.35497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37( On 26/07/2022 Spot Bond					0.00000	101.25125				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>	
CLN37( On 20/03/2024 Spot Bond					0.00000	105.54424				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37( On 20/03/2024 Spot Bond			10.98000	102.25621	10.98000	102.16715				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>	
CLN38( 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>	
CLN38( On 20/09/2024 Spot Bond			6.50000	119.42418	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>	
CLN38( 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>	
CLN39( On 20/09/2022 Spot Bond					0.00000	100.29156				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	100.91348				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	100.90585				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>	
CLN45( On 31/01/2022 Spot Bond			2.05000	173.45794	2.05000	173.31635				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>	
CLN45( On 31/01/2025 Spot Bond			5.25500	139.36603	5.25500	139.21594				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.69500	137.34838	5.69500	137.19561				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.30600				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>	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.87247				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	100.79193				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	100.85857				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			6.80000	105.37934	6.80000	105.32191				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	100.70667				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	100.27525				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	100.49570				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	100.95484				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	75.66703	100.00000	75.22017				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.88402				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			6.29500	102.30685	6.29500	102.25521				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.60000	106.69744	6.60000	106.64005				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	100.49428				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	100.33986				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	100.66777				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			7.00000	112.07706	7.00000	112.01422				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	102.63315				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	99.95351				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.95059				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	99.35155				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	101.81940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.54990				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.40160				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.34214				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.19305	9.96000	103.11131				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	101.96727	10.01000	101.88567				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	100.78103				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	100.30791	9.60000	100.45969				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	100.39877				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.66722				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.10240	9.20000	103.02684				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	102.00278				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.60258				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	102.14838				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>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.57344				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	100.90772				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	100.39877				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	100.31600				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	99.84529				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			9.14500	103.80830	9.14500	103.73140				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	98.69195				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	101.15010				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	99.82246				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	141.85500				0.00	0	
<b>Total CLN541 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 CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.63066				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.97223				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.61500	109.59547	8.61500	109.51888				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			8.66500	107.22960	8.66500	107.15547				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			8.75500	106.63857	8.75500	106.56412				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	306.11995				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	100.88848				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	100.90581				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	100.74597				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	99.80232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.01700				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.96125				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	101.49730	10.19000	101.47095				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			8.61500	107.15185	8.61500	107.07820				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.96110				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.71401				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.41341				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.56939				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.90499				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			8.84500	105.64429	8.84500	105.56978				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.95321				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	100.90981				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.38549				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.34509				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	99.85185				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	100.11639				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	100.94471				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	100.59355				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	100.41795				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.86693				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	100.57738				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	102.72860				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	100.47116				0.00	0	
<b>Total CLN587 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 CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.36429				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.33551				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.29393				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.11981				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.67500	143.62489	3.67500	115.61706				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.73348				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.16765				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.73348				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.12584				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.10980				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.43022				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.33551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.33551				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	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.70831				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.93309				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.85854				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.46700				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.32161				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.72138				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 30/04/2023 Spot Bond			9.32000	101.83350	9.32000	101.75750				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.14047				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	101.27281				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.50932				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.69640				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	100.59326				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.19745				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	101.83537				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	100.88121				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	100.57736				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	101.05488				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	101.05100				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	101.08822				0.00	0	
<b>Total CLN622 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 CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN62: 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>	
CLN62: On 25/01/2023 Spot Bond					0.00000	101.17032				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 25/01/2023 Spot Bond			6.61000	107.60887	6.61000	107.55088				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>	
CLN62: On 19/08/2025 Spot Bond					0.00000	100.92458				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>	
CLN62: On 31/07/2034 Spot Bond					0.00000	90.65424				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>	
CLN62: On 31/07/2034 Spot Bond			11.64500	66.17082	11.64500	88.17176				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>	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.81113				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>	
CLN63: On 19/08/2025 Spot Bond			9.31500	104.35409	9.31500	104.27538				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>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.92042				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>	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.80002				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>	
CLN63: On 09/10/2034 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.92849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.91056				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	100.73399				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.91626				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.01643				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>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.83482				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.99941				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.16210				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.73799				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.32922				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.11417				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.32978				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.91626				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	100.60924				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.91626				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.73579				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.91626				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	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>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.35240				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.91776				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.98205				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>	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.96000				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
<b>Total CLN662 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 CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.03900				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.12900				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.99423				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	100.13149				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	101.09910				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	106.76886				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.04916				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	100.71511				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	101.01326				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	100.46794				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			4.24037	144.15311	4.24037	117.03284				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			4.24037	144.15311	4.24037	117.03359				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03403				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	101.08942				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.29092				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	101.08829				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.05204				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	100.47022				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	100.27834				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	100.28615				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	101.21193				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	100.33955				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	100.33933				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69( On 21/12/2026 Spot Bond					0.00000	100.29822				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69( On 01/07/2022 Spot Bond					0.00000	100.16198				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69( On 21/06/2023 Spot Bond					0.00000	100.29833				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69( On 17/05/2025 Spot Bond					0.00000	101.12435				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69( On 07/07/2021 Spot Bond					0.00000	0.00000				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>	
CLN69( On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.46779				0.00	0	220,000,00
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
CLN69( On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.09905				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>	
CLN69( On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.53795				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>	
CLN69( On 21/12/2026 Spot Bond					0.00000	102.98466				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>	
CLN70( On 28/02/2023 Spot Bond					0.00000	100.55304				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>	
CLN70( On 11/11/2022 Spot Bond					0.00000	100.81667				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>	
CLN70( On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.92331				0.00	0	
<b>Total CLN702 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 CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.13014				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.41079				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.68027				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	89.04904				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	101.11710				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	100.42979				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	100.29126				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	84.06748				0.00	0	330,000,00
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.31563				0.00	0	1,970,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,00</b>
CLN711 On 11/03/2022 Spot Bond					0.00000	100.39191				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	100.78725				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	100.29321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.29321				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	100.29321				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.08634				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	100.38802				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	82.06367				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	82.39233				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	100.52448				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	83.11673				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	100.26938				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	100.26938				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	100.26938				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.27424				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.27424				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.27424				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	85.66950				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	86.73188				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	87.38584				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	100.39562				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.03235				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	96.22189				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	100.32331				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	100.33786				0.00	0	
<b>Total CLN738 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 CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.45900				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	94.79340				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.90240				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.18151				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.06825				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>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.09857				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>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.15474				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>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.75964				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>	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.29828				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>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.95530				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>	
CLN749 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>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.33755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.11771				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.24307				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					0.00000	100.07518				0.00	5,000,000,000	2,500,000,000
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For CLN755</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
CLN755 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	5,000,000,000	
<b>Total CLN756 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For CLN756</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
CLN756 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	5,000,000,000	
<b>Total CLN757 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For CLN757</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
CLN81 On 18/04/2028 Spot Bond			7.92000	102.89861	7.92000	102.83312				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	100.86170				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			8.20000	108.12665	8.20000	108.05544				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			9.86500	106.71903	9.86500	106.63483				0.00	0	2,079,223,100
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,079,223,100</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>2,079,223,100</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.78000	109.74917	6.78000	109.68920				0.00	0	50,471,630,90
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,471,630,90</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,471,630,90</b>
COT01 On 03/04/2023 Spot Bond			7.43500	105.13664	7.43500	105.07374				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			11.17500	98.22608	11.17500	98.13856				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.26500	97.02626	10.26500	96.94668				0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.80000	9.80000	9.80000	104.53663				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	100.84191				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	100.29826				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	100.22349				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	100.91193				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	100.80073				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	101.28983				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	100.46385				0.00	0	
<b>Total DNG100 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 DNG100</b>									<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.26725			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	100.18113			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	100.48142			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	100.67866			0.00	0	
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.72205			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	101.66295			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			9.01500	9.01500	9.01500	105.48760			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	101.21543			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	100.78078			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			6.92000	108.37688	6.92000	108.31579		196,941,816,000.00	28,459,800	76,866,500	
<b>Total DV23 SPOT</b>								<b>196,941,816,000.00</b>	<b>28,459,800</b>	<b>76,866,500</b>	
<b>Total For DV23</b>								<b>196,941,816,000.00</b>	<b>28,459,800</b>	<b>76,866,500</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.58688	100.00000	37.33513		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	37.58688	100.00000	37.33513		0.00	0		
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			6.47000	111.44145	6.47000	111.38267				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	103.83586	9.69000	103.75446				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.83586	9.69000	103.75446				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			11.43500	97.33314	11.43500	97.24347				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	103.99735	10.10000	103.91246				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.99735	10.10000	103.91246				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.59564				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	99.96631				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>	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.04207				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.23085				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	98.71629				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	97.76131				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	95.58576				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	98.56990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 <sup>1</sup> On 31/05/2024 Spot Bond					0.00000	97.84258				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 <sup>1</sup> On 31/05/2026 Spot Bond					0.00000	100.99364				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 <sup>7</sup> On 31/01/2023 Spot Bond					0.00000	100.95603				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 <sup>1</sup> On 31/01/2025 Spot Bond					0.00000	96.36269				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 <sup>1</sup> On 31/01/2027 Spot Bond					0.00000	101.01134				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 <sup>1</sup> On 21/08/2023 Spot Bond					0.00000	101.02971				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 <sup>1</sup> On 21/08/2025 Spot Bond					0.00000	100.87397				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			4.21000	106.50431	4.21000	106.46756				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			6.00500	105.60070	6.00500	105.54978				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			6.91000	110.53300	6.91000	110.47180				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			5.12000	108.35422	5.12000	108.23946				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.05000	95.50124	5.05000	95.39997				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.69523	2.25000	135.58225				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			3.89500	144.90931	3.89500	144.76996				0.00	0	306,000,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
EL29 On 19/11/2029 Spot Bond			3.90700	131.08854	3.90700	130.96234				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.95000	128.43369	3.95000	128.30894				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			4.76000	110.34997	4.76000	110.23603				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			5.02000	97.59267	5.02000	97.48943				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	135.69523	2.25000	135.58225				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	154.95488				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	152.47828				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN00€ On 09/06/2025 Spot Bond					0.00000	117.77877				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	116.80860				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>	
ELN00€ On 28/07/2025 Spot Bond					0.00000	115.21811				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>	
ELN01€ On 19/08/2025 Spot Bond					0.00000	107.03641				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	108.34347				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>	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.19112				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>	
ELN01€ On 15/04/2024 Spot Bond					0.00000	103.68668				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>	
ELN01€ On 21/05/2024 Spot Bond					0.00000	105.43913				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			9.33500	103.59107	9.33500	103.51405				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			10.86500	10.86500	10.86500	96.52346				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			11.21500	11.21500	11.21500	100.70054				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			9.41500	103.22240	9.41500	102.02957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.41500	9.41500	9.41500	102.86515				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			11.31500	11.31500	11.31500	76.31549				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			10.41000	10.41000	10.41000	101.49427				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			11.31500	11.31500	11.31500	95.62734				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.55237				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.46153				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.47455				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.38489				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>	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.37498				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>	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.92258				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>	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.59811				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.67791				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	100.89562				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	100.37156				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	100.52853				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.54313				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.90427				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.46557				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>	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.07037				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.25397				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>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.80042				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>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.76428				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>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.85816				0.00	0	
<b>Total ERS3C6 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 ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.77150			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	100.80759			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	100.75277			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.73540			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.84368			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			6.26000	110.03247	6.26000	109.97628		6,260,000,000,000.00	1,000,000,000	180,000,000	
<b>Total ES23 SPOT</b>								<b>6,260,000,000,000.00</b>	<b>1,000,000,000</b>	<b>180,000,000</b>	
<b>Total For ES23</b>								<b>6,260,000,000,000.00</b>	<b>1,000,000,000</b>	<b>180,000,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.63270	10.00000	104.54812		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.46500	99.79172	8.46500	99.72393		2,545,508,457,000.00	300,709,800	6,180,000,000	
<b>Total ES26 SPOT</b>								<b>2,545,508,457,000.00</b>	<b>300,709,800</b>	<b>6,180,000,000</b>	
<b>Total For ES26</b>								<b>2,545,508,457,000.00</b>	<b>300,709,800</b>	<b>6,180,000,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.14756	7.85000	102.08311		0.00	0	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			10.96500	79.41523	10.95500	79.40153		14,536,767,609,000.00	1,325,742,600	5,565,825,000	
<b>Total ES33 SPOT</b>								<b>14,536,767,609,000.00</b>	<b>1,325,742,600</b>	<b>5,565,825,000</b>	
<b>Total For ES33</b>								<b>14,536,767,609,000.00</b>	<b>1,325,742,600</b>	<b>5,565,825,000</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.40948	7.50000	102.34802		0.00	0	0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.49000	78.31126	11.46000	78.42931		3,046,325,316,000.00	265,128,400	1,276,148,400	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ES42 SPOT</b>									<b>3,046,325,316,000.00</b>	<b>265,128,400</b>	<b>1,276,148,400</b>
<b>Total For ES42</b>									<b>3,046,325,316,000.00</b>	<b>265,128,400</b>	<b>1,276,148,400</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.78987	8.50000	101.72044			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	100.46494			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	99.52378			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.29640			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.80977			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	100.74889			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	100.78603			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	100.82207			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	101.08521			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	100.14794			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	100.64892			0.00	0	
<b>Total FIFC36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	101.31284				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.00334				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	103.59562				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.01497				0.00	0	200,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.74882				0.00	0	190,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.61675				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	100.70020				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			9.11500	105.23587	9.11500	105.15901				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	104.40165				0.00	0	500,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.20373				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			8.31500	101.23138	8.31500	101.16381				0.00	0	
<b>Total FRB30 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 FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.11000	174.34304	1.11000	174.21420				0.00	0	200,000,00
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			1.93000	316.21492	1.93000	315.96045				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			2.52000	2.52000	2.52000	152.58874				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			3.72500	199.13960	3.72500	198.95048				0.00	0	3,264,518,90
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,264,518,90</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>3,264,518,90</b>
FRBI29 On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	106.43132				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			4.96000	4.96000	4.96000	212.42018				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.47500	88.07148	5.47500	87.97550				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.25000	90.91982	5.25000	90.82256				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			6.66945	6.66945	6.66945	80.67482				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			6.73388	6.73388	6.73388	79.89719				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>	
FRC169 On 31/01/2025 Spot Bond			3.85500	3.85500	3.85500	145.88111				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>	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	97.05486				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			2.16000	173.35492	2.16000	173.21186				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			3.02000	172.55361	3.02000	172.39906				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	101.11536				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	100.39825				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	102.99309				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	102.89733				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	101.11804				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.22446				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	100.74072				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	100.32325				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	112.70859				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.22622				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	100.32705				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	110.70354				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	100.28280				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	101.25327				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	100.88303				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	100.89828				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	100.37182				0.00	0	
<b>Total FRC299 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 FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.19691				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	103.39535				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	100.74670				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	101.18192				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.61720				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.33555				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.27692				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.31731				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>	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.34752				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.68315				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.40997				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.13321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.31341				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	100.34732				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	100.35524				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	100.32054				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.10222				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	101.30699				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	100.12612				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	100.64150				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	100.93116				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	101.23079				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	101.20189				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 13/09/2021 Spot Bond					0.00000	101.85494				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.98891				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.02471				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.27691				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.40959				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	100.72385				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	100.28850				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	101.32381				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	100.97972				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	100.37241				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	100.28548				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	101.28062				0.00	0	
<b>Total FRC348 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 FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.21358				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.09913				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.67267				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.73971				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.23268				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.14447				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.23459				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.20578				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.22125				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.87910				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.35533				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.17523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.15995				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	100.13887				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	100.95250				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	100.78503				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.82633				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>	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.45936				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>	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.57885				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>	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.54102				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>	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.35774				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.78732				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.78963				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 25/04/2023 Spot Bond					0.00000	100.15489				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>	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.15422				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>	
FRC374 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total FRC374 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRC374</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
FRC66 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	172.60630			0.00	0	0	
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.74000	2.74000	2.74000	172.66288			0.00	0	0	
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.72000	2.72000	2.72000	172.68177			0.00	0	0	
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.46500	101.61062	4.46500	101.50829			0.00	0	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.95000	108.97355	4.95000	108.85889			0.00	0	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.15531			0.00	0	0	
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.52080			0.00	0	0	
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.05711			0.00	0	0	
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.09925			0.00	0	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55252			0.00	0	
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.24900			0.00	0	
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.54898			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	104.47455			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	100.24488			0.00	0	
<b>Total FRJ28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>									<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.73373			0.00	0	2,500,000,00
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.24899			0.00	0	
<b>Total FRJ31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>									<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	96.13805			0.00	0	
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	109.97658			0.00	0	
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.55360			0.00	0	
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.03737			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>	
FRS105 On 31/01/2038 Spot Bond			5.01000	108.14395	5.01000	108.02963			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.81000	215.76707	4.81000	215.54337				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.15000	106.23775	5.15000	106.12425				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	214.91435				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.40500	148.24009	3.40500	148.10266				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.04832	3.70500	127.92650				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.95000	108.97355	4.95000	108.85889				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			4.96000	212.64318	4.96000	212.42018				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.01000	211.61395	5.01000	211.39122				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			2.93500	120.76933	2.93500	150.46551				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.04000	210.99930	5.04000	210.77670				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			5.15000	106.23775	5.15000	106.12425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.43500	190.82400	4.43500	190.63190				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.90000	96.69540	5.90000	96.58626				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.32500	192.08591	4.32500	191.89424				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.38500	191.39641	4.38500	191.20450				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.55000	200.87209	5.55000	200.65199				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.85000	97.29805	5.85000	97.18861				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			5.15000	5.15000	5.15000	106.12425				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			5.13000	104.77912	5.13000	106.39393				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			4.19500	193.58962	4.19500	193.39847				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			5.32000	205.36499	5.32000	205.14373				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			4.32500	192.08591	4.32500	191.89424				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			4.32500	192.08591	4.32500	191.89424				0.00	0	
<b>Total FRS143 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 FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.61500	188.77945	4.61500	188.58670				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.70500	146.75688	3.70500	146.61725				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.86000	173.63614	1.86000	173.49711				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			4.67500	188.10353	4.67500	187.91056				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.71500	187.65446	4.71500	187.46134				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.67500	146.90441	3.67500	146.76500				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.19000	193.64773	4.19000	193.45659				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	187.34923				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.04074				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.76676				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.22596				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>	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.35238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.33268				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.18606				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 04/10/2021 Spot Bond					0.00000	167.89684				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 16/11/2023 Spot Bond					0.00000	185.52017				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.95132				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	170.02585				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	38.21907				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	100.88875				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	101.02175				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	100.91378				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.68854				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.32231				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.77267				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.25006				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.05464				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.28850				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.86307				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.92243				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	101.93301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	114.05190				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	111.08392				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.12786				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	101.17760				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	85.46423				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	100.76283				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	105.87064				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	100.19144				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	102.03189				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 31/01/2022 Spot Bond					0.00000	100.87910				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 31/01/2022 Spot Bond					0.00000	100.88101				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 22/02/2024 Spot Bond					0.00000	96.92119				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 31/01/2022 Spot Bond					0.00000	100.87527				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 02/03/2024 Spot Bond					0.00000	100.52383				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25( 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>	
FRS25( On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 23/01/2024 Spot Bond					0.00000	103.24299				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 24/03/2022 Spot Bond					0.00000	100.47299				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 25/03/2024 Spot Bond					0.00000	100.33212				0.00	0	
<b>Total FRS260 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 FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.77043				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS265</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.16490				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.17167				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.16617				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	315.88885				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.68000	318.00666	1.68000	317.75718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	317.75718				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.10000	174.35252	1.10000	174.22379				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.10000	174.35252	1.10000	174.22379				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.00124				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.85000	101.56107	4.85000	101.45502				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.33000	71.69724	4.33000	109.24549				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			2.82500	2.82500	2.82500	151.02489				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			3.10500	3.10500	3.10500	149.60579				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	310.22568				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			5.38000	5.38000	5.38000	106.43010				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			6.60000	113.42505	6.60000	113.36469			1,611,465,240,000.00	244,161,400	522,080,700	
<b>Total FRX24 SPOT</b>									<b>1,611,465,240,000.00</b>	<b>244,161,400</b>	<b>522,080,700</b>	
<b>Total For FRX24</b>									<b>1,611,465,240,000.00</b>	<b>244,161,400</b>	<b>522,080,700</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			6.93500	114.26157	6.93500	114.19703				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			7.47500	111.24906	7.47500	111.18216			109,598,450,000.00		14,662,000	39,780,30
<b>Total FRX26 SPOT</b>									<b>109,598,450,000.00</b>		<b>14,662,000</b>	<b>39,780,30</b>
<b>Total For FRX26</b>									<b>109,598,450,000.00</b>		<b>14,662,000</b>	<b>39,780,30</b>
FRX27 On 07/03/2027 Spot Bond			7.57500	115.34570	7.57500	115.27581			6,227,719,590,000.00		822,141,200	931,070,60
<b>Total FRX27 SPOT</b>									<b>6,227,719,590,000.00</b>		<b>822,141,200</b>	<b>931,070,60</b>
<b>Total For FRX27</b>									<b>6,227,719,590,000.00</b>		<b>822,141,200</b>	<b>931,070,60</b>
FRX28 On 26/07/2028 Spot Bond			7.92500	116.33159	7.92500	116.25669			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			8.72000	110.47295	8.72000	110.39484			0.00		0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>		<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			8.99500	106.88623	8.99500	106.80832			4,089,477,805,000.00		454,639,000	4,262,319,50
<b>Total FRX31 SPOT</b>									<b>4,089,477,805,000.00</b>		<b>454,639,000</b>	<b>4,262,319,50</b>
<b>Total For FRX31</b>									<b>4,089,477,805,000.00</b>		<b>454,639,000</b>	<b>4,262,319,50</b>
FRX32 On 31/03/2032 Spot Bond			8.99500	113.28366	8.99500	113.20199			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			10.66000	79.08269	10.66000	79.01540			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	100.58109			0.00		307,153,200	153,576,60
<b>Total FS6A2 SPOT</b>									<b>0.00</b>		<b>307,153,200</b>	<b>153,576,60</b>
<b>Total For FS6A2</b>									<b>0.00</b>		<b>307,153,200</b>	<b>153,576,60</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.98398			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	100.70539			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	100.67132			0.00		0	
<b>Total FS7A2 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 FS7A2</b>										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.69447				0.00	0	
<b>Total FS7A3 SPOT</b>										0.00	0	
<b>Total For FS7A3</b>										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70127				0.00	0	
<b>Total FS7B1 SPOT</b>										0.00	0	
<b>Total For FS7B1</b>										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.69282				0.00	200,000,000	100,000,00
<b>Total GBL05 SPOT</b>										0.00	200,000,000	100,000,00
<b>Total For GBL05</b>										0.00	200,000,000	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.38968				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										0.00	0	20,000,000,00
<b>Total For GBL06</b>										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.67366				0.00	0	
<b>Total GH5A11 SPOT</b>										0.00	0	
<b>Total For GH5A11</b>										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.70319				0.00	0	
<b>Total GH5A21 SPOT</b>										0.00	0	
<b>Total For GH5A21</b>										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.65010				0.00	0	
<b>Total GH5A31 SPOT</b>										0.00	0	
<b>Total For GH5A31</b>										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.67022				0.00	0	
<b>Total GH5B1 SPOT</b>										0.00	0	
<b>Total For GH5B1</b>										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.93691				0.00	0	
<b>Total GH5C1 SPOT</b>										0.00	0	
<b>Total For GH5C1</b>										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.61000	112.65106	3.61000	112.54512				0.00	0	
<b>Total GRL35 SPOT</b>										0.00	0	
<b>Total For GRL35</b>										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.64941				0.00	0	
<b>Total GRT07 SPOT</b>										0.00	0	
<b>Total For GRT07</b>										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.49955				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.90628				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			6.45000	110.04765	6.45000	109.99039				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	100.87660				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	100.81072				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			9.06500	104.33903	9.06500	104.26324				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.95098				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	100.87254				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	99.47036				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	100.74335				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	101.25438				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	98.99149				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT28 On 10/12/2021 Spot Bond					0.00000	100.39014				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	100.40582				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	98.88471				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	100.59791				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.31402				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.24014				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.41932				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	97.58703				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	100.13341				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	101.01919				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	99.64451				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	100.07639				0.00	0	
<b>Total GRT41 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 GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.73803				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	101.34492				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	101.12294				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	101.21678				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	101.29579				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.42994				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	101.37909				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	101.89026				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	100.13917				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	100.54027				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	99.94848				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	98.53782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.60461				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	100.07571				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	100.61097				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	100.48522				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	100.44870				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.14245				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	100.13381				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	100.13142				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	313.72772	2.28000	313.46632				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	318.66668				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			9.91000	106.50533	9.91000	106.41999				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			4.79500	78.32128	4.79500	101.16802				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			11.02500	91.99508	11.02500	91.91329				0.00	0	8,373,835,50
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,373,835,50</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>8,373,835,50</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.29913	100.00000	13.21005				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			11.08000	91.24036	11.08000	91.15885				0.00	0	6,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>6,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.29786	100.00000	13.20879				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.13735				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	101.18493				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.60365				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			2.23000	154.22150	2.25500	153.96293			340,726,654,614,000.00	152,792,221,800	456,926,637,40	
<b>Total I2025 SPOT</b>									<b>10,726,654,614,000.00</b>	<b>152,792,221,800</b>	<b>456,926,637,40</b>	
<b>Total For I2025</b>									<b>10,726,654,614,000.00</b>	<b>152,792,221,800</b>	<b>456,926,637,40</b>	
I2029 On 31/03/2029 Spot Bond			3.12000	113.39945	3.14000	113.13764			603,349,157,424,000.00	193,381,140,200	247,987,897,50	
<b>Total I2029 SPOT</b>									<b>13,349,157,424,000.00</b>	<b>193,381,140,200</b>	<b>247,987,897,50</b>	
<b>Total For I2029</b>									<b>13,349,157,424,000.00</b>	<b>193,381,140,200</b>	<b>247,987,897,50</b>	
I2033 On 28/02/2033 Spot Bond			3.94500	107.04826	3.96500	106.72976			598,833,928,407,000.00	151,795,672,600	235,549,111,10	
<b>Total I2033 SPOT</b>									<b>18,833,928,407,000.00</b>	<b>151,795,672,600</b>	<b>235,549,111,10</b>	
<b>Total For I2033</b>									<b>18,833,928,407,000.00</b>	<b>151,795,672,600</b>	<b>235,549,111,10</b>	
I2038 On 31/01/2038 Spot Bond			4.19000	120.17616	4.25000	119.12424			49,353,120,044,000.00	11,778,787,600	397,031,710,90	
<b>Total I2038 SPOT</b>									<b>19,353,120,044,000.00</b>	<b>11,778,787,600</b>	<b>397,031,710,90</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2038</b>									<b>19,353,120,044,000.00</b>	<b>11,778,787,600</b>	<b>397,031,710,90</b>
I2046 On 31/03/2046 Spot Bond			4.22500	108.01858	4.21500	108.09383			190,195,795,790,000.00	45,016,756,400	349,335,203,00
<b>Total I2046 SPOT</b>									<b>10,195,795,790,000.00</b>	<b>45,016,756,400</b>	<b>349,335,203,00</b>
<b>Total For I2046</b>									<b>10,195,795,790,000.00</b>	<b>45,016,756,400</b>	<b>349,335,203,00</b>
I2050 On 31/12/2050 Spot Bond			4.20000	110.03775	4.25000	108.90197			98,348,358,360,000.00	23,416,275,800	376,053,337,90
<b>Total I2050 SPOT</b>									<b>18,348,358,360,000.00</b>	<b>23,416,275,800</b>	<b>376,053,337,90</b>
<b>Total For I2050</b>									<b>18,348,358,360,000.00</b>	<b>23,416,275,800</b>	<b>376,053,337,90</b>
IBL101 On 24/05/2022 Spot Bond			6.31500	6.31500	6.31500	103.43533			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	101.22203			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	312.88060	2.40000	312.61688			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.80528			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	100.69807			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	100.74987			0.00	0	
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.01608			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	100.79140			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	99.96124			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	100.63235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22202				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	100.87427				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	100.34273				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.01957				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	100.69629				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.65253				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	100.87001				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	100.82421				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.67746				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	100.67402				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	100.28185				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.06357				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	100.57301				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	100.59748				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	98.97688				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	100.67337				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.98913				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	100.96593				0.00	0	550,000,00
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
IBL157 On 21/01/2023 Spot Bond					0.00000	100.99827				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	100.84452				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	100.88965				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.89810				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	99.95078				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.94899				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	100.90938				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	100.76645				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	100.70398				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	100.72888				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.66176				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	100.60452				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			1.18000	1.18000	1.18000	174.14702				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			6.96000	111.80695	6.96000	111.74358				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.01022				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			1.50000	173.97476	1.50000	173.84060				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			5.39000	107.35031	5.39000	107.30378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57019				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	101.52099				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			8.31500	104.81565	8.31500	104.74606				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			9.76500	110.61338	9.76500	110.83718				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	100.48798				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.88500	109.14649	8.88500	109.06875				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.17463				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	100.80317				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	99.76811				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	99.39076				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.89567				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.35120				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	98.92136				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.29565				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	98.79967				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	101.18443				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.36043				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			7.76500	103.56598	7.76500	103.50133				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	101.68359				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	102.75100				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	103.66657				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	104.46348				0.00	0	
<b>Total INLV06 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 INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.52647				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	101.35904				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	101.02705				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	100.34435				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	100.25869				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.26329				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	100.07088				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	100.65541				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	100.96846				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	101.24714				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	100.89566				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	100.91179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.20560				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	98.64201				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	100.12359				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	100.38172				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	101.58358				0.00	0	
<b>Total IPFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC34</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.26769				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	101.22978	2.75000	101.20687				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			5.08500	183.55828	5.08500	183.36396				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	102.32935				0.00	0	500,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.78550				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	100.35358				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.60000	3.60000	3.60000	171.85502				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	100.94119				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			8.33000	104.10800	8.33000	104.03803				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.01188				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			8.33500	8.33500	8.33500	103.07247				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.50983				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			2.05000	173.45794	2.05000	173.31635				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	102.68406				0.00	0	1,000,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.98599				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			4.98500	184.65514	4.98500	184.46115				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			11.50000	104.28074	11.50000	104.18263				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			6.81500	102.58440	6.81500	102.52850				0.00	0	
<b>Total IVC094 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 IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.41508				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	100.95915				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	101.04589				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	101.12258				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	100.84462				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.65709				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.53926				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	100.54807				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	100.98627				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	101.04500				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	100.26416				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	100.64810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.62357				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	100.49532				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	100.65115				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.35039				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	100.29583				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.83990				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	100.49678				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	100.28405				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	99.99995				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.82055				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	100.87435				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	100.31843				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	100.16793				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	100.41779	7.40000	100.35800				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.72447				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	100.63849				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	100.83996				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	100.36596				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	102.67454	7.23000	103.16873				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	100.13852				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	4.00000				0.00	0	
<b>Total IVZ050 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 IVZ050</b>										<b>0.00</b>	<b>0</b>	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.82496				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	99.74858				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	99.66415				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	99.58610				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	99.50818				0.00	0	
<b>Total IVZ055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ055</b>										<b>0.00</b>	<b>0</b>	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.43039				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	99.34487				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	99.26638				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	99.18802				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	99.10978				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	99.05397				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>	
IVZ062 On 07/10/2021 Spot Bond			199.00000	199.00000	199.00000	199.00000				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 IVZ062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ062</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	100.35009				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			6.30000	103.22540	6.30000	103.17293				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	101.40544				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.86030				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.86414				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.22109				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.98798				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.31344				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.92690				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.84209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.85500	124.71365	8.85500	124.62559				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	98.44077				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	96.25998				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			7.28000	103.45290	7.28000	103.39227				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.08145				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			9.30000	105.30543	9.30000	105.22700				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.71293				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			11.98000	95.14862	11.98000	95.05842				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			10.35000	99.83752	10.35000	99.75497				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	98.77153				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	93.39290				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	100.93499				0.00	0	
<b>Total LBK32 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 LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.07955				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	95.11565				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	94.70994				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	87.91462				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	100.96174				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			6.81000	106.67226	6.81000	106.61372				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.23285				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	101.52252				0.00	0	50,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.26153				0.00	0	1,132,800,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,132,800,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>1,132,800,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.36125				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	100.51819				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.50227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.32276				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	100.74209				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	100.76249				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	100.77103				0.00	0	200,000,00
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	100.70029				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	100.39355				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.33679				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.63426				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.68482				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.52365				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.55798				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.65179				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.63992				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.96818				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.24387				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.56426				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.89899				0.00	4,120,000,000	2,060,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>4,120,000,000</b>	<b>2,060,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>4,120,000,000</b>	<b>2,060,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.59638				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	100.14616				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	100.14915				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	100.94832				0.00	1,760,000,000	1,060,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,760,000,000</b>	<b>1,060,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>1,760,000,000</b>	<b>1,060,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66354				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	100.14411				0.00	0	
<b>Total MBP052 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 MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.76500	7.76500	7.76500	116.76959				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.12000	109.39479	6.12000	109.34015				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.22081				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	100.32124				0.00	0	500,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.53100				0.00	0	300,000,00
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MML02 On 10/12/2026 Spot Bond			8.41500	104.54087	8.41500	104.47026				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.48181				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			8.66500	98.83361	8.66500	98.77431				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	100.72461				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	100.86322				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	100.53382				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	100.96126				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.75033				0.00	0	120,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.86297				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	100.89564				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	100.36972				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	100.66363				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.79725				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.48327				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	100.29223				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	101.36885				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	101.20147				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			8.36500	103.38611	8.36500	103.31591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	101.29831				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	100.14991				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	100.16114				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.16918				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	100.13278				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	100.71513				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	100.71513				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	100.76519				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	100.76512				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	100.82806				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	100.29404				0.00	0	
<b>Total N6E26 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 N6E26</b>									<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.37679			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	103.79281			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	100.25645			0.00	0	
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.32804			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	100.38878			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	100.44452			0.00	0	
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.55000	103.37882	6.55000	103.32452			0.00	0	184,100,00
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>184,100,00</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>184,100,00</b>
NAM03 On 01/08/2023 Spot Bond			6.90000	110.42572	6.90000	110.36366			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			9.29500	109.47640	9.29500	109.39399			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	101.16258			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	101.09356			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	100.98619			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22768				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.00450				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			6.46500	110.96031	6.46500	110.90276				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			5.76500	105.36766	5.76500	105.31804				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.66500	112.62311	6.66500	112.56193				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			7.89000	110.24918	7.89000	110.17927				0.00	0	1,470,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.29500	103.91242	6.29500	103.85965				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			7.20500	113.95190	7.20500	113.88581				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			8.21500	116.34402	8.21500	116.26642				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			5.39000	107.49363	5.39000	107.44703				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			6.90000	115.57555	6.90000	115.51165				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			7.94000	116.30267	7.94000	116.22886				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.85686				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			5.87500	5.87500	5.87500	111.40843				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.31332				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	32.54156	100.00000	32.32715				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.98080				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.12500	113.77033	8.12500	113.69649				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			5.79500	112.48464	5.79500	112.43140				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			7.28500	118.07913	7.28500	118.00914				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			6.25000	111.70063	6.25000	111.64368				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			5.92500	109.09086	5.92500	109.03895				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>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.37150				0.00	0	
<b>Total NBK31B 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 NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.83999				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>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.88562				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.07771				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			10.09000	10.09000	10.09000	72.78811				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>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.11338				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.29941				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.50104				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	101.56092				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	101.75039				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.15180				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	100.83908				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	101.51280				0.00	0	200,000,00

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 NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.83965				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	100.94273				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	101.17024				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	101.29181				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	101.41938				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	101.01540				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.91749				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	101.02266				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	100.37183				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.78676				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	101.05136				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.68815				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	101.11458				0.00	0	4,450,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,450,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>4,450,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.20750				0.00	3,560,000,000	1,780,000,00
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>3,560,000,000</b>	<b>1,780,000,00</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>3,560,000,000</b>	<b>1,780,000,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28917				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			9.26000	106.54151	9.26000	106.46292				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28673				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			9.29500	106.00927	9.29500	105.93079				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	100.28917				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	100.29294				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	100.29781				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	100.24968				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.24968				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.61864				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	100.85972				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	100.79379				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	102.11189				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.03396				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.66427				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	102.38103				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	100.75991				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	101.37424				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	104.39375				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	100.35306				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	103.18822				0.00	18,240,000,000	10,620,000,000
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>18,240,000,000</b>	<b>10,620,000,000</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>18,240,000,000</b>	<b>10,620,000,000</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.21525				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.46069				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.38380				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.65474				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.59129				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	103.11632				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	103.59644				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.51753				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.38826				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	102.97714				0.00	0	
<b>Total NHM009 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 NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.59821				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	101.81637				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.03910				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.48657				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	101.29048				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	103.73272				0.00	0	15,100,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,100,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>15,100,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	100.93258				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	100.92724				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.39122				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			3.69500	3.69500	3.69500	199.31102				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	150.08551				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			3.43500	3.43500	3.43500	110.81189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	108.16730				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			3.11500	3.11500	3.11500	149.55540				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	197.87047	3.45000	197.68695				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			3.50500	3.50500	3.50500	147.60557				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			3.34000	3.34000	3.34000	203.63440				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.48500	202.04368	3.48500	201.85569				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			5.11500	106.71044	5.11500	106.59674				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	101.68692				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	100.51285				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	99.01411				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	132.58550				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	101.62682				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	101.73831				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.04651				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	100.71632				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	100.68921				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.98437				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	118.99360				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	99.60977				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	100.72759				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	100.29742				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	139.74736				0.00	0	
<b>Total NN043 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 NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.04974				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	139.54486				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	136.92263				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	100.38995				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	123.11395				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	99.55462				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	99.64480				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	94.73794				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	97.99621				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	100.41032				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	100.85352				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	101.19016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.26817				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	115.19000				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	111.66000				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	117.10000				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	115.74000				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	115.45796				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 01/08/2022 Spot Bond					0.00000	109.51007				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	100.70760				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	99.94127				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	90.78560				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	101.90251				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF029 On 19/04/2022 Spot Bond					0.00000	102.71650				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>	
NNF030 On 01/08/2022 Spot Bond					0.00000	109.51007				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>	
NNF031 On 20/07/2021 Spot Bond					0.00000	99.85430				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>	
NNF032 On 19/04/2022 Spot Bond					0.00000	102.70103				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>	
NNF033 On 06/08/2021 Spot Bond					0.00000	100.84888				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>	
NNF034 On 17/08/2021 Spot Bond					0.00000	100.68087				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>	
NNF035 On 19/08/2021 Spot Bond					0.00000	100.66032				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>	
NNF036 On 25/08/2021 Spot Bond					0.00000	100.60331				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>	
NNF037 On 01/09/2021 Spot Bond					0.00000	100.50352				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>	
NNF038 On 14/09/2021 Spot Bond					0.00000	100.30979				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>	
NNF039 On 29/12/2021 Spot Bond					0.00000	100.14376				0.00	0	
<b>Total NNF039 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 NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.34909				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.98716				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	131.76124				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	85.18871				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	100.70765				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	100.70899				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.64600				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	100.52766				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	111.39831				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	100.75907				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	100.72768				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	100.58375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	113.51369				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	100.60243				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			6.97000	108.86805	6.97000	108.80726				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	198.80252	2.53000	198.63289				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			9.53500	115.54292	9.53500	115.45473				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	13.66462	100.00000	13.57408				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.60771				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	100.82318				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	100.55726				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	100.18122				0.00	1,000,000,000	1,000,000,000
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.35534				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.36001				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	100.34991				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	100.44999				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.84847				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.27704				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.42605				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			6.14000	105.97918	6.14000	105.92694				0.00	0	10,589,50
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,589,50</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>10,589,50</b>
OML07 On 19/03/2025 Spot Bond			7.51600	114.29876	7.51600	114.23002				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			6.33000	108.62812	6.33000	108.57295				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			7.82000	116.04409	7.82000	115.97154				0.00	0	823,500,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>823,500,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>823,500,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.33135				0.00	0	
<b>Total OML11 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 OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.32241				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	100.77753				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	100.73206				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	101.19417				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	100.96862				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	100.64927				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.01338				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	100.62642				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	100.76246				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.85763				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	100.87121				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	100.88480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			7.47000	113.94231	7.51500	113.65933			988,211,850,389,000.00	1,470,978,828,700	1,277,822,394,30
<b>Total R186 SPOT</b>									<b>38,211,850,389,000.00</b>	<b>470,978,828,700</b>	<b>277,822,394,30</b>
<b>Total For R186</b>									<b>38,211,850,389,000.00</b>	<b>470,978,828,700</b>	<b>277,822,394,30</b>
R197 On 07/12/2023 Spot Bond			1.33000	320.53647	1.33000	320.29412			10,750,656,000.00	8,083,200	73,258,361,00
<b>Total R197 SPOT</b>									<b>10,750,656,000.00</b>	<b>8,083,200</b>	<b>73,258,361,00</b>
<b>Total For R197</b>									<b>10,750,656,000.00</b>	<b>8,083,200</b>	<b>73,258,361,00</b>
R202 On 07/12/2033 Spot Bond			3.93500	235.12483	4.01000	233.15959			118,081,243,113,000.00	30,007,939,800	195,698,913,00
<b>Total R202 SPOT</b>									<b>18,081,243,113,000.00</b>	<b>30,007,939,800</b>	<b>195,698,913,00</b>
<b>Total For R202</b>									<b>18,081,243,113,000.00</b>	<b>30,007,939,800</b>	<b>195,698,913,00</b>
R2023 On 28/02/2023 Spot Bond			5.26500	106.65875	5.30000	106.55769			794,140,461,035,000.00	340,767,419,000	964,989,096,10
<b>Total R2023 SPOT</b>									<b>14,140,461,035,000.00</b>	<b>340,767,419,000</b>	<b>964,989,096,10</b>
<b>Total For R2023</b>									<b>14,140,461,035,000.00</b>	<b>340,767,419,000</b>	<b>964,989,096,10</b>
R2030 On 31/01/2030 Spot Bond			8.89000	98.31854	8.91000	98.13367			267,032,879,906,000.00	1,379,868,715,400	2,385,493,744,80
<b>Total R2030 SPOT</b>									<b>17,032,879,906,000.00</b>	<b>379,868,715,400</b>	<b>385,493,744,80</b>
<b>Total For R2030</b>									<b>17,032,879,906,000.00</b>	<b>379,868,715,400</b>	<b>385,493,744,80</b>
R2032 On 31/03/2032 Spot Bond			9.55000	93.69356	9.56500	93.52848			713,452,543,970,000.00	1,226,539,533,400	1,350,990,116,20
<b>Total R2032 SPOT</b>									<b>13,452,543,970,000.00</b>	<b>226,539,533,400</b>	<b>350,990,116,20</b>
<b>Total For R2032</b>									<b>13,452,543,970,000.00</b>	<b>226,539,533,400</b>	<b>350,990,116,20</b>
R2035 On 28/02/2035 Spot Bond			10.07500	94.41705	10.06500	94.41009			591,580,761,950,000.00	455,740,026,000	1,298,342,030,60
<b>Total R2035 SPOT</b>									<b>11,580,761,950,000.00</b>	<b>455,740,026,000</b>	<b>298,342,030,60</b>
<b>Total For R2035</b>									<b>11,580,761,950,000.00</b>	<b>455,740,026,000</b>	<b>298,342,030,60</b>
R2037 On 31/01/2037 Spot Bond			10.27000	90.18953	10.26500	90.14922			102,062,850,898,000.00	496,792,877,400	1,045,948,809,40
<b>Total R2037 SPOT</b>									<b>12,062,850,898,000.00</b>	<b>496,792,877,400</b>	<b>1,045,948,809,40</b>
<b>Total For R2037</b>									<b>12,062,850,898,000.00</b>	<b>496,792,877,400</b>	<b>1,045,948,809,40</b>
R2040 On 31/01/2040 Spot Bond			10.42500	92.42233	10.40000	92.52964			265,809,694,630,000.00	217,343,855,600	1,275,271,699,00
<b>Total R2040 SPOT</b>									<b>15,809,694,630,000.00</b>	<b>217,343,855,600</b>	<b>275,271,699,00</b>
<b>Total For R2040</b>									<b>15,809,694,630,000.00</b>	<b>217,343,855,600</b>	<b>275,271,699,00</b>
R2044 On 31/01/2044 Spot Bond			10.50000	88.89625	10.47000	89.04650			069,398,757,700,000.00	768,514,167,400	1,287,078,803,20
<b>Total R2044 SPOT</b>									<b>19,398,757,700,000.00</b>	<b>768,514,167,400</b>	<b>287,078,803,20</b>
<b>Total For R2044</b>									<b>19,398,757,700,000.00</b>	<b>768,514,167,400</b>	<b>287,078,803,20</b>
R2048 On 28/02/2048 Spot Bond			10.43000	88.13044	10.39500	88.33053			742,419,462,504,000.00	1,509,340,312,800	1,999,802,817,30
<b>Total R2048 SPOT</b>									<b>12,419,462,504,000.00</b>	<b>509,340,312,800</b>	<b>999,802,817,30</b>
<b>Total For R2048</b>									<b>12,419,462,504,000.00</b>	<b>509,340,312,800</b>	<b>999,802,817,30</b>

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 31/03/2036 Spot Bond			10.01500	73.06818	10.00500	73.06977			388,714,665,440,000.00	238,513,696,000	677,246,476,90
<b>Total R209 SPOT</b>									<b>18,714,665,440,000.00</b>	<b>238,513,696,000</b>	<b>677,246,476,90</b>
<b>Total For R209</b>									<b>18,714,665,440,000.00</b>	<b>238,513,696,000</b>	<b>677,246,476,90</b>
R210 On 31/03/2028 Spot Bond			2.98500	208.25058	2.98500	208.06521			11,410,428,762,000.00	3,822,589,200	64,532,019,20
<b>Total R210 SPOT</b>									<b>11,410,428,762,000.00</b>	<b>3,822,589,200</b>	<b>64,532,019,20</b>
<b>Total For R210</b>									<b>11,410,428,762,000.00</b>	<b>3,822,589,200</b>	<b>64,532,019,20</b>
R212 On 31/01/2022 Spot Bond			0.77000	174.66533	0.85000	174.46411			78,694,000,000,000.00	102,200,000,000	285,804,123,60
<b>Total R212 SPOT</b>									<b>78,694,000,000,000.00</b>	<b>102,200,000,000</b>	<b>285,804,123,60</b>
<b>Total For R212</b>									<b>78,694,000,000,000.00</b>	<b>102,200,000,000</b>	<b>285,804,123,60</b>
R213 On 28/02/2031 Spot Bond			9.25500	88.35766	9.26500	88.23557			343,652,414,485,000.00	253,230,947,000	747,746,488,40
<b>Total R213 SPOT</b>									<b>13,652,414,485,000.00</b>	<b>253,230,947,000</b>	<b>747,746,488,40</b>
<b>Total For R213</b>									<b>13,652,414,485,000.00</b>	<b>253,230,947,000</b>	<b>747,746,488,40</b>
R214 On 28/02/2041 Spot Bond			10.42000	69.84967	10.39000	69.97613			544,519,269,024,000.00	244,195,707,200	590,961,754,20
<b>Total R214 SPOT</b>									<b>14,519,269,024,000.00</b>	<b>244,195,707,200</b>	<b>590,961,754,20</b>
<b>Total For R214</b>									<b>14,519,269,024,000.00</b>	<b>244,195,707,200</b>	<b>590,961,754,20</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.29749			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.57320			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	100.09718			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	99.65324			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	99.47266			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	100.68318			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.29448			0.00	0	
<b>Total RDFB16 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 RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.87963				0.00	80,000,000	40,000,000
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.64046				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	100.46709				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	100.25180				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	100.26325				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	100.14867				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.73294				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	99.15459				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	100.77737				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	100.89861				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	100.35029				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	101.07816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.81236				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	101.79207				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	100.76993				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	103.31648				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	104.74597				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	102.26321				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.56208				0.00	0	1,800,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
RES35 On 25/08/2021 Spot Bond					0.00000	100.81692				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	99.94492				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	100.62278				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	101.30847				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	101.24216				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	100.95699				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.95000	106.41713	6.95000	106.35755				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			11.30000	95.67264	11.30000	95.58649				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			10.60500	100.82697	10.60500	100.74161				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>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.22960				0.00	0	3,900,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
RWL28 On 30/06/2028 Spot Bond			9.63000	100.68564	9.63000	100.60804		3,852,000,000,000.00		400,000,000	400,000,000	400,000,00
<b>Total RWL28 SPOT</b>								<b>3,852,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,00</b>
<b>Total For RWL28</b>								<b>3,852,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>	<b>400,000,00</b>
SBK23 On 28/05/2022 Spot Bond			5.46000	106.55861	5.46000	106.51182		9,828,000,000,000.00		1,800,000,000	1,210,500,000	1,210,500,00
<b>Total SBK23 SPOT</b>								<b>9,828,000,000,000.00</b>		<b>1,800,000,000</b>	<b>1,210,500,000</b>	<b>1,210,500,00</b>
<b>Total For SBK23</b>								<b>9,828,000,000,000.00</b>		<b>1,800,000,000</b>	<b>1,210,500,000</b>	<b>1,210,500,00</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	100.99193				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			7.26000	112.78660	7.26000	112.72104				0.00	0	
<b>Total SBS20 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 SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.75629			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			6.20500	113.27823	6.20500	113.22088			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			7.36000	104.44150	7.36000	104.37998			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			7.78000	110.15588	7.78000	110.08698			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			6.46500	113.45864	6.46500	113.39981			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			6.68000	111.61228	6.68000	111.55152			0.00	0	250,000,00
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBS39 On 29/01/2030 Spot Bond			8.71000	110.33111	8.71000	110.25318			0.00	0	940,000,00
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
SBS4 On 16/11/2021 Spot Bond			4.35000	102.74489	4.35000	102.70872			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			5.56500	107.24168	5.56500	107.19370			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			7.10000	114.75410	7.10000	114.68885			0.00	0	205,000,00
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>205,000,00</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>205,000,00</b>
SBS43 On 12/11/2027 Spot Bond			7.93000	115.94570	7.93000	115.87222			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			5.66500	111.80990	5.66500	111.75814			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.94465				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	101.49220				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.77500	106.74822	4.77500	106.70648				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			6.13500	6.13500	6.13500	112.79155				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	104.67017				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	103.86945				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.16387				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			5.24500	104.00463	5.24500	103.96049				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	101.98194				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.28556				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.38983				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	101.54329			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	101.58166			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	102.18552			0.00	0	
<b>Total SBS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>									<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.35544			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	100.44984			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	101.11330			0.00	0	2,500,000,00
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.92992			0.00	0	
<b>Total SBS68 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>									<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.56297			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	317.36018	1.77000	317.10889		1,890,360,000,000.00	1,068,000,000	541,000,00	
<b>Total SBSI11 SPOT</b>								<b>1,890,360,000,000.00</b>	<b>1,068,000,000</b>	<b>541,000,00</b>	
<b>Total For SBSI11</b>								<b>1,890,360,000,000.00</b>	<b>1,068,000,000</b>	<b>541,000,00</b>	
SBSI14 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	212.42018		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	102.77311			0.00	0	
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.79835			0.00	0	
<b>Total SBT102 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 SBT102</b>									<b>0.00</b>	<b>0</b>	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.61035			0.00	0	
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.60224			0.00	800,000,000	400,000,000
<b>Total SBT104 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBT104</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	100,000,000
<b>Total SBT105 SPOT</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBT105</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	103.36535			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>	
SBT201 On 03/12/2023 Spot Bond					0.00000	100.72134			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>	
SBT202 On 03/12/2023 Spot Bond			7.40000	107.55272	7.40000	107.48867			0.00	0	
<b>Total SBT203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>									<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.39038			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>	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.54467			0.00	0	
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>									<b>0.00</b>	<b>0</b>	
SBT206 On 25/06/2025 Spot Bond					0.00000	107.17251			0.00	0	
<b>Total SBT207 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>									<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	101.66061			0.00	0	
<b>Total SBT208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>									<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.17815			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	99.92809			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.94102				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	100.93585				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	100.83362				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	100.80043				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	100.92379				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.82931				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.86970				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	100.87982				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	100.80770				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	100.87983				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.00240				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	100.96638				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	100.23525				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	100.90868				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			7.10000	110.46619	7.10000	110.40304				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	100.88005				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>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.61766				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	100.69772				0.00	4,100,000,000	8,600,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>4,100,000,000</b>	<b>8,600,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>4,100,000,000</b>	<b>8,600,000,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.77540				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.18425				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.69803				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.73464				0.00	0	
<b>Total SPDA8 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 SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.21545				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	100.36598				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	100.36846				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	100.58223				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	100.13017				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.03618				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.63622				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	100.51313				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	102.31592				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	100.13890				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			3.67000	3.67000	3.67000	146.78964				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			7.49000	113.84703	7.49000	113.77844				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			8.75500	91.26711	8.75500	91.20338				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	97.71742				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	99.94384				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			6.70000	108.76521	6.70000	108.70647				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			4.95000	108.97355	4.95000	108.85889				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	99.59873				0.00	400,000,000	200,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	101.16694				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.52551				0.00	0	2,500,000,000
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SSN05 On 08/12/2023 Spot Bond			2.36000	2.36000	2.36000	312.89971				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.11977				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.00710				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05( On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 05/10/2022 Spot Bond					0.00000	100.05186				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	149.85805				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	106.12425				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	106.65499				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/03/2028 Spot Bond			4.16500	4.16500	4.16500	193.74750				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 28/05/2023 Spot Bond					0.00000	100.65850				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	100.64594				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	100.61503				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	100.37835				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	100.36924				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN075</b>										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										0.00	0	
<b>Total For SSN076</b>										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.28536				0.00	0	
<b>Total SSN077 SPOT</b>										0.00	0	
<b>Total For SSN077</b>										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.94249				0.00	0	
<b>Total SSN078 SPOT</b>										0.00	0	
<b>Total For SSN078</b>										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	108.22500				0.00	0	
<b>Total SSN079 SPOT</b>										0.00	0	
<b>Total For SSN079</b>										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.69064				0.00	0	
<b>Total SSN081 SPOT</b>										0.00	0	
<b>Total For SSN081</b>										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.42035				0.00	0	
<b>Total SSN082 SPOT</b>										0.00	0	
<b>Total For SSN082</b>										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.00395				0.00	0	
<b>Total SSN083 SPOT</b>										0.00	0	
<b>Total For SSN083</b>										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	213.97495				0.00	0	
<b>Total SSN084 SPOT</b>										0.00	0	
<b>Total For SSN084</b>										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.12239				0.00	0	
<b>Total SSN089 SPOT</b>										0.00	0	
<b>Total For SSN089</b>										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.26428				0.00	0	
<b>Total SSN093 SPOT</b>										0.00	0	
<b>Total For SSN093</b>										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.51058				0.00	0	
<b>Total SSN096 SPOT</b>										0.00	0	
<b>Total For SSN096</b>										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.67580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.51369				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>	
SSN099 On 31/01/2030 Spot Bond			9.57500	94.51395	9.57500	94.44073				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.55792				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.34295				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 31/03/2028 Spot Bond			4.21000	93.64209	4.21000	193.22422				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			5.06500	87.69359	5.06500	210.26627				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.89140				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	100.84649				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	100.17734				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	99.93965				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	100.82270				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN114 On 11/08/2021 Spot Bond					0.00000	100.75901				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>	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.75901				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>	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.67282				0.00	0	
<b>Total SSN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN116</b>										<b>0.00</b>	<b>0</b>	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.65761				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>	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.44901				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>	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.38048				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>	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.33896				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			8.08500	105.72723	8.08500	105.65856				0.00	0	20,436,20
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,436,20</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>20,436,20</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.74065				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			4.42000	102.92970	4.42000	102.89292				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	100.63395				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	100.60727				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.66999				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	100.70050				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	102.63115	7.21000	102.55848				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	101.07089				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	100.77964				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	100.34997				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.94646				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>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.62954				0.00	220,000,000	110,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.53874				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.09814				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	101.30677				0.00	2,640,000,000	7,320,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>2,640,000,000</b>	<b>7,320,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>2,640,000,000</b>	<b>7,320,000,00</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	100.40508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.74480				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.80203				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	100.18902				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	101.22750				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	101.63388				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.76218				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.92792				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.75931				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.42000	103.39625	4.42000	103.35929				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.99123				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond			4.42000	103.02813	4.42000	102.99131			7,072,000,000,000.00	1,600,000,000	800,000,000
<b>Total TH14A8 SPOT</b>									<b>7,072,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For TH14A8</b>									<b>7,072,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.84058			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	100.87394			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	100.78463			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	101.09021			0.00	0	
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.10039			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	100.86455			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	101.30566			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	101.74754			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	101.60345			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	100.71823			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	101.28465			0.00	0	
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63174			0.00	70,000,000	35,000,00
<b>Total TH15A5 SPOT</b>									<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
<b>Total For TH15A5</b>									<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.69537			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	100.66602			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	100.75672			0.00	0	
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.00779			0.00	0	
<b>Total TH15B2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>									<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.06158			0.00	0	
<b>Total TH15B3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>									<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.81936			0.00	0	
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.19236			0.00	0	
<b>Total TH15C2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>									<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78738			0.00	0	
<b>Total TH15C3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>									<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.16600			0.00	0	
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.45986			0.00	0	
<b>Total TH15D2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>									<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.07090			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.83772				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.58830				0.00	171,732,000	85,866,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>171,732,000</b>	<b>85,866,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>171,732,000</b>	<b>85,866,00</b>
TH16A' On 21/08/2024 Spot Bond			8.49000	103.29163	8.49000	103.22048				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.91144				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.70737				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.67401				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.70337				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A' On 21/08/2024 Spot Bond			5.76000	102.23648	5.76000	102.18837				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.73271				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.78071				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.78337				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	100.77404				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.83800				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.82068				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.06025				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.17319				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.10677				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	100.76044				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	100.80837				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	101.05300				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	100.58876				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	100.30481				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			6.40000	106.03540	6.40000	105.98096				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.50000	109.07025	7.50000	109.00481				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	101.46482				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	101.40773				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			7.96500	106.20546	7.96500	106.13748				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	101.75938				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.31321				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.64228				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	100.88737				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			7.22000	109.46126	7.22000	109.39798			154,030,036,000.00		21,333,800	1,279,608,000
<b>Total TN23 SPOT</b>									<b>154,030,036,000.00</b>		<b>21,333,800</b>	<b>1,279,608,000</b>
<b>Total For TN23</b>									<b>154,030,036,000.00</b>		<b>21,333,800</b>	<b>1,279,608,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	26.13361	100.00000	25.96141				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			8.50500	107.12417	8.50500	107.05025			8,765,423,100,000.00		1,030,620,000	7,455,916,000
<b>Total TN25 SPOT</b>									<b>8,765,423,100,000.00</b>		<b>1,030,620,000</b>	<b>7,455,916,000</b>
<b>Total For TN25</b>									<b>8,765,423,100,000.00</b>		<b>1,030,620,000</b>	<b>7,455,916,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	16.33018	100.00000	16.22080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.23500	99.82420	9.23500	99.75076				211,453,795,000.00	22,897,000	13,912,065,50
<b>Total TN27 SPOT</b>										<b>211,453,795,000.00</b>	<b>22,897,000</b>	<b>13,912,065,50</b>
<b>Total For TN27</b>										<b>211,453,795,000.00</b>	<b>22,897,000</b>	<b>13,912,065,50</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.66879	100.00000	10.59850				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			10.54500	102.40134	10.54500	102.31512				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	118.78657	8.00000	118.71022				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			11.73000	95.29976	11.73000	95.21076				0.00	0	2,460,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,460,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,460,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.72577	10.75000	102.63765				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	100.62304				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	100.63003				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	101.56579	7.61000	100.38848				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	100.53640				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	99.87217				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.41000	104.74514	6.41000	104.69128				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	100.82513				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	101.06589				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	100.16992				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.94723				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94399				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			6.70000	108.50477	6.70000	108.44618				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.94723				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94399				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	102.09695	8.62000	102.02635				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.24981				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.72890				0.00	0	
<b>Total TRA4B2 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 TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.71406				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	100.90861				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	99.84515				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	99.16587				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.23220				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	98.37849				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	97.16117				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	96.67682				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	96.55210				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	95.93891				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	101.14131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.48108				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	102.37297				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	101.33214				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	0.00000				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	104.90512				0.00	0	
<b>Total TWC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC370</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.72836				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	101.82786				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	101.48013				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	101.32888				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	101.32888				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	100.32440				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 16/09/2021 Spot Bond					0.00000	100.24610				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>	
TWC37 On 08/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			580,000,000,000,000.00	25,800,000,000	20,550,000,000	
<b>Total TWC378 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,800,000,000</b>	<b>20,550,000,000</b>	
<b>Total For TWC378</b>									<b>10,000,000,000,000.00</b>	<b>25,800,000,000</b>	<b>20,550,000,000</b>	
UG26 On 09/03/2026 Spot Bond			9.90500	108.95688	9.90500	108.87105			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	100.77158			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	100.86543			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	100.90872			0.00	0		
<b>Total UU1B01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For UU1B01</b>									<b>0.00</b>	<b>0</b>		
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.09617			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	99.98509			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	101.16292			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	100.67663			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	100.67808			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	100.79292			0.00	0		
<b>Total VKE15 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 VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.82338				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	100.25695				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	100.39180				0.00	100,000,000	50,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total for SPOT</b>											<b>87,411,021,303,543,000.00</b>	<b>484,608,332,100 024,841,788,50</b>
<b>Total for SPOT :</b>											<b>87,411,021,303,543,000.00</b>	<b>484,608,332,100 024,841,788,50</b>
<b>Total Futures</b>											<b>87 411 021 866 588 300.00</b>	<b>484,608,337,644 024,842,807,08</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>120,48</b>
<b>Grand Total:</b>											<b>87,411,021,866,588,300.00</b>	<b>484,608,337,644 024,842,927,50</b>