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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/07/2021

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			11.28847	78.35209	11.22047	78.71682			0.00	0	
ES33	On	04/11/2021	Bond Future			11.52819	75.43560	11.45727	75.80474			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.77790	76.32030	11.70386	76.69398			0.00	0	
ES33	On	05/05/2022	Bond Future			12.03040	73.46280	11.95313	73.84111			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			11.82553	76.96277	11.75737	77.37546			0.00	0	
ES42	On	04/11/2021	Bond Future			12.05362	73.54827	11.98241	73.96586			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.28357	74.41147	12.20921	74.83417			0.00	0	
ES42	On	05/05/2022	Bond Future			12.52446	71.05009	12.44668	71.47803			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	05/08/2021	Bond Future			153.50894	153.50894	153.48410	153.48410			0.00	0	4,00
I2025	On	04/11/2021	Bond Future			155.19079	155.19079	155.16640	155.16640			0.00	0	8,00
I2025	On	03/02/2022	Bond Future			155.44011	155.44011	155.41588	155.41588			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.31257	157.31257	157.28831	157.28831			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,9</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>4,9</b>
I2029	On	05/08/2021	Bond Future			113.68160	113.68160	113.74016	113.74016			0.00	0	2,4
I2029	On	04/11/2021	Bond Future			113.75850	113.75850	113.81826	113.81826			0.00	0	7
I2029	On	03/02/2022	Bond Future			115.09197	115.09197	115.15272	115.15272			0.00	0	
I2029	On	05/05/2022	Bond Future			115.28803	115.28803	115.34979	115.34979			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,1</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,1</b>
I2033	On	05/08/2021	Bond Future			108.01819	108.01819	108.10439	108.10439			0.00	0	2,3
I2033	On	04/11/2021	Bond Future			107.95367	107.95367	108.04145	108.04145			0.00	0	8,0
I2033	On	03/02/2022	Bond Future			109.21903	109.21903	109.30800	109.30800			0.00	0	
I2033	On	05/05/2022	Bond Future			109.26557	109.26557	109.35586	109.35586			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,3</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>10,3</b>
I2038	On	05/08/2021	Bond Future			118.25224	118.25224	118.61599	118.61599			0.00	0	7,5
I2038	On	04/11/2021	Bond Future			119.54771	119.54771	119.91610	119.91610			0.00	0	2,6
I2038	On	03/02/2022	Bond Future			119.18316	119.18316	119.55625	119.55625			0.00	0	
I2038	On	05/05/2022	Bond Future			120.61906	120.61906	120.99668	120.99668			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,2</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>10,2</b>
I2046	On	05/08/2021	Bond Future			107.80522	107.80522	108.69198	108.69198			3,018,546.16	28	17,4
I2046	On	04/11/2021	Bond Future			107.15009	107.15009	108.04697	108.04697			0.00	0	6
I2046	On	03/02/2022	Bond Future			108.40618	108.40618	109.31394	109.31394			0.00	0	
I2046	On	05/05/2022	Bond Future			107.84205	107.84205	108.76087	108.76087			0.00	0	
<b>Total I2046 Future</b>												<b>3,018,546.16</b>	<b>28</b>	<b>18,0</b>
<b>Total For I2046</b>												<b>3,018,546.16</b>	<b>28</b>	<b>18,0</b>
I2050	On	05/08/2021	Bond Future			109.00765	109.00765	109.80246	109.80246			0.00	0	10,1
I2050	On	04/11/2021	Bond Future			110.20196	110.20196	111.00606	111.00606			0.00	0	1,4
I2050	On	03/02/2022	Bond Future			109.53206	109.53206	110.34602	110.34602			0.00	0	
I2050	On	05/05/2022	Bond Future			110.85184	110.85184	111.67560	111.67560			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,6</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,6</b>
R186	On	05/08/2021	Bond Future			7.53347	114.33121	7.56607	114.17848		6.44	2,429,538,212.50	21,250	75,3
R186	On	04/11/2021	Bond Future			7.72857	115.55578	7.76312	115.40197		6.03	2,455,560,325.00	21,250	41,5
R186	On	03/02/2022	Bond Future			7.93058	111.60049	7.96736	111.44529		5.96	0.00	0	
R186	On	05/05/2022	Bond Future			8.14792	112.91949	8.18724	112.76264		5.71	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
<b>Total R186 Future</b>												<b>4,885,098,537.50</b>	<b>42,500</b>	<b>116,94</b>
R186	On	05/08/2021	Bond Future	8.62	Call			4,803.89000	4.80389	4,954,640	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			3.00000	0.00300	1,020	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,848.01000	4.84801	4,998,860	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			2.82000	0.00282	0,940	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,759.75000	4.75975	4,910,380	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			3.20000	0.00320	1,100	7.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			937.62000	0.93762	865,590	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			303.75000	0.30375	270,730	6.59	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,408.85000	2.40885	2,491,330	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			923.05000	0.92305	851,720	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,438.20000	2.43820	2,521,370	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			908.67000	0.90867	838,030	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,379.68000	2.37968	2,461,460	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,547.53000	1.54753	1,606,330	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,516.94000	1.51694	1,421,930	6.04	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			4,671.40000	4.67140	4,792,190	6.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			803.32000	0.80332	835,200	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,749.61000	3.74961	3,626,290	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			815.72000	0.81572	848,020	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,718.45000	3.71845	3,595,550	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			827.99000	0.82799	860,700	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,687.17000	3.68717	3,564,680	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,051.68000	2.05168	1,969,640	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,534.91000	2.53491	2,608,860	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,086.65000	2.08665	2,003,750	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,557.21000	2.55721	2,631,590	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,069.31000	2.06931	1,986,840	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,579.20000	2.57920	2,654,010	5.74	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,38</b>
<b>Total For R186</b>												<b>4,885,098,537.50</b>	<b>42,500</b>	<b>147,25</b>
R197	On	05/08/2021	Bond Future			321.68482	321.68482	321.64015	321.64015			0.00	0	1,17
R197	On	04/11/2021	Bond Future			325.20918	325.20918	325.16557	325.16557			0.00	0	98
R197	On	03/02/2022	Bond Future			320.87171	320.87171	320.82856	320.82856			0.00	0	
R197	On	05/05/2022	Bond Future			324.73780	324.73780	324.69475	324.69475			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,06</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,06</b>
R202	On	05/08/2021	Bond Future			236.28385	236.28385	236.23493	236.23493			0.00	0	9,37
R202	On	04/11/2021	Bond Future			238.87255	238.87255	238.82412	238.82412			0.00	0	1,62

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			237.34381	237.34381	237.29562	237.29562			0.00	0	
R202	On	05/05/2022	Bond Future			240.20318	240.20318	240.15471	240.15471			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,94</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>10,94</b>
R2023	On	05/08/2021	Bond Future			5.24452	107.14253	5.21012	107.19455		1.20	0.00	0	13,52
R2023	On	04/11/2021	Bond Future			5.42364	104.38309	5.38193	104.43619		1.17	0.00	0	1,72
R2023	On	03/02/2022	Bond Future			5.63273	105.58154	5.58017	105.63558		1.00	0.00	0	
R2023	On	05/05/2022	Bond Future			5.90084	102.91872	5.83126	102.97360		0.90	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,24</b>
R2023	On	05/08/2021	Bond Future	5.30	Call			202.18000	0.20218	159,700	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			66.33000	0.06633	75,870	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			212.88000	0.21288	169,590	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			61.93000	0.06193	70,660	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			191.72000	0.19172	150,100	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			70.98000	0.07098	81,380	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			621.85000	0.62185	667,680	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			28.23000	0.02823	21,520	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			644.61000	0.64461	691,000	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			29.72000	0.02972	22,720	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			633.26000	0.63326	679,360	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			31.15000	0.03115	23,880	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			69.41000	0.06941	57,950	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			585.82000	0.58582	628,400	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			64.27000	0.06427	53,440	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			601.41000	0.60141	644,620	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			66.70000	0.06670	55,560	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			593.48000	0.59348	636,380	0.78	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			191.85000	0.19185	209,130	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			566.49000	0.56649	528,730	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			189.89000	0.18989	207,010	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			554.74000	0.55474	517,310	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			193.83000	0.19383	211,280	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			560.61000	0.56061	523,010	0.94	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>15,24</b>
R2030	On	05/08/2021	Bond Future			8.98792	94.46238	8.96486	94.59218		10.18	1,755,961,181.82	18,589	59,72
R2030	On	04/11/2021	Bond Future			9.17791	95.47410	9.15374	95.60576		9.80	1,283,171,904.00	13,440	74,48
R2030	On	03/02/2022	Bond Future			9.37535	92.56589	9.34999	92.69936		9.66	0.00	0	
R2030	On	05/05/2022	Bond Future			9.58304	93.66016	9.55644	93.79536		9.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total R2030 Future</b>											<b>3,039,133,085.82</b>	<b>32,029</b>	<b>134,24</b>	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,760.03000	7.76003	7,629,700	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,519.69000	1.51969	1,367,700	10.35	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			484.01000	0.48401	461,820	10.35	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,778.32000	2.77832	2,867,620	9.60	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			112.08000	0.11208	71,580	9.60	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,075.35000	3.07535	2,925,490	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,388.27000	6.38827	6,256,360	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			4.74000	0.00474	2,630	11.84	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,331.73000	4.33173	4,191,500	11.28	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			38.59000	0.03859	28,160	11.28	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,321.42000	1.32142	1,341,160	10.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			1.00000	0.00100	0,450	12.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,153.16000	7.15316	7,022,360	12.00	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1.96000	0.00196	0,960	12.00	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,506.27000	1.50627	1,536,420	9.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			457.38000	0.45738	357,730	9.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,484.50000	7.48450	7,614,190	9.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			121.38000	0.12138	101,320	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			937.72000	0.93772	935,960	10.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			853.95000	0.85395	722,390	10.13	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			150.13000	0.15013	128,250	10.81	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,833.19000	2.83319	2,681,510	10.81	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,717.03000	15.71703	15,587,230	12.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			557.70000	0.55770	447,640	10.01	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.42	Put			0.94000	0.00094	0,410	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,810.38000	7.81038	7,680,090	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.88000	0.00088	0,390	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,709.64000	7.70964	7,579,290	12.13	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	12.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.14000	0.00014	0,030	9.36	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,179.94000	2.17994	2,082,920	9.77	0.00	0	,
R2030	On	04/11/2021	Bond Future	8.27	Put			5,373.83000	5.37383	5,469,650	9.04	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			392.44000	0.39244	356,600	9.04	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,247.68000	3.24768	3,309,680	9.46	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,125.13000	1.12513	1,055,470	9.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,529.00000	11.52900	11,395,540	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			64.01000	0.06401	62,210	12.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,732.43000	7.73243	7,599,490	11.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.60	Put			256.52000	0.25652	255,240	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,777.50000	7.77750	7,644,520	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			252.63000	0.25263	251,310	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,687.30000	7.68730	7,554,400	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,724.52000	10.72452	10,590,730	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			93.74000	0.09374	91,610	12.11	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			722.75000	0.72275	729,930	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,680.41000	4.68041	4,555,930	10.42	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,928.16000	1.92816	1,962,800	9.77	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			260.38000	0.26038	259,140	11.29	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,979.90000	5.97990	6,071,690	9.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,855.78000	2.85578	2,764,670	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			572.04000	0.57204	578,400	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,937.45000	3.93745	3,833,030	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,707.21000	1.70721	1,736,260	9.85	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,633.99000	2.63399	2,546,290	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,633.94000	2.63394	2,679,710	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,435.51000	2.43551	2,477,870	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			741.40000	0.74140	699,720	9.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,883.98000	2.88398	2,792,450	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,411.36000	2.41136	2,453,300	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,912.61000	2.91261	2,820,660	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,387.67000	2.38767	2,429,190	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,054.08000	2.05408	2,089,610	9.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,359.22000	3.35922	3,261,280	9.72	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,140.43000	4.14043	4,210,000	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,457.94000	1.45794	1,394,040	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,059.73000	8.05973	7,932,620	11.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			603.85000	0.60385	573,030	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,168.93000	4.16893	4,070,620	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,762.52000	1.76252	1,791,910	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,944.68000	4.94468	4,839,410	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,577.12000	3.57712	3,635,290	8.96	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,679.79000	6.67979	6,773,070	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			933.73000	0.93373	891,810	8.58	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,185.13000	8.18513	8,289,510	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,519.11000	2.51911	2,442,080	8.96	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,792.38000	1.79238	1,822,310	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,194.22000	2.19422	2,231,110	9.29	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			4,978.32000	4.97832	4,872,780	9.47	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	Op Interest
R2030	On	05/05/2022	Bond Future	10.20	Put			1,777.39000	1.77739	1,807,050	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,012.05000	5.01205	4,906,240	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,018.04000	5.01804	5,095,010	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,546.07000	1.54607	1,487,840	8.68	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,061.90000	8.06190	7,939,720	10.30	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			895.09000	0.89509	908,110	10.30	0.00	0	1,80
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,24</b>
<b>Total For R2030</b>												<b>3,039,133,085.82</b>	<b>32,029</b>	<b>163,45</b>
R2032	On	05/08/2021	Bond Future			9.70457	93.46013	9.66642	93.69400		11.11	1,121,521,560.00	12,000	46,07
R2032	On	04/11/2021	Bond Future			9.90223	90.31669	9.86242	90.55351		11.33	1,083,800,280.00	12,000	88,15
R2032	On	03/02/2022	Bond Future			10.10379	91.35411	10.06223	91.59396		10.79	0.00	0	
R2032	On	05/05/2022	Bond Future			10.31149	88.28743	10.26810	88.53026		10.84	0.00	0	
<b>Total R2032 Future</b>												<b>2,205,321,840.00</b>	<b>24,000</b>	<b>134,16</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			9,643.41000	9.64341	9,409,400	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.23000	0.00023	0,090	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,696.08000	9.69608	9,462,090	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.21000	0.00021	0,090	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,590.68000	9.59068	9,356,670	13.57	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.24000	0.00024	0,100	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			168.99000	0.16899	171,730	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,323.32000	10.32332	10,089,160	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			166.56000	0.16656	169,220	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,226.88000	10.22688	9,992,880	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,323.39000	2.32339	2,414,030	11.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,129.91000	2.12991	1,983,730	11.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,486.73000	15.48673	15,249,680	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			171.46000	0.17146	174,280	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			18.82000	0.01882	18,590	14.28	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,275.10000	10.27510	10,041,020	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,134.05000	4.13405	4,282,960	10.49	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			884.48000	0.88448	796,570	10.49	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,133.09000	6.13309	5,934,510	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,193.55000	1.19355	1,234,820	11.53	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,822.09000	3.82209	3,657,290	10.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,179.00000	2.17900	2,254,050	10.87	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,453.04000	4.45304	4,590,000	10.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,959.42000	4.95942	4,775,270	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,591.75000	1.59175	1,647,450	11.16	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,130.86000	3.13086	2,981,250	10.70	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/02/2022	Bond Future	10.14	Put		2,682.74000	2.68274	2,772,980	10.70	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		6,359.69000	6.35969	6,534,080	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,697.81000	1.69781	1,591,380	10.20	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.45	Call		4,172.64000	4.17264	4,001,170	10.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,968.15000	1.96815	2,036,530	10.95	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,174.47000	2.17447	2,051,500	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,648.97000	3.64897	3,765,850	10.41	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,560.74000	7.56074	7,751,020	9.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,605.32000	1.60532	1,502,430	10.15	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,101.50000	4.10150	3,931,330	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,008.90000	2.00890	2,078,580	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,137.00000	4.13700	3,966,190	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,988.43000	1.98843	2,057,470	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,066.11000	4.06611	3,896,600	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		806.36000	0.80636	740,900	9.75	0.00	0	9
R2032	On	03/02/2022	Bond Future	11.13	Put		999.61000	0.99961	1,033,620	11.77	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Call		4,464.18000	4.46418	4,287,660	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,814.07000	1.81407	1,877,400	11.02	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		4,304.72000	4.30472	4,438,140	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,029.53000	2.02953	2,099,870	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		550.81000	0.55081	501,240	9.72	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		6,895.16000	6.89516	6,689,320	11.77	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,012.77000	6.01277	5,828,200	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,876.62000	1.87662	1,934,880	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,050.49000	6.05049	5,865,460	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,861.82000	1.86182	1,919,620	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,974.83000	5.97483	5,790,710	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,891.25000	1.89125	1,949,960	11.55	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>2,205,321,840.00</b>	<b>24,000</b>	<b>138,96</b>
R2035	On	05/08/2021	Bond Future			10.37550	93.15323	10.29704	93.67527	12.29	956,683,672.10	10,270	79,56
R2035	On	04/11/2021	Bond Future			10.57757	89.67679	10.49589	90.20494	12.64	874,348,702.50	9,750	42,26
R2035	On	03/02/2022	Bond Future			10.78714	90.70656	10.70201	91.24099	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future			10.99463	87.30065	10.90598	87.84158	12.19	0.00	0	
<b>Total R2035 Future</b>											<b>1,831,032,374.60</b>	<b>20,020</b>	<b>121,76</b>
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,532.00000	44.53200	45,054,040	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,295.56000	3.29556	2,798,950	13.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			214.05000	0.21405	239,480	13.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,248.74000	2.24874	2,607,400	11.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,415.42000	44.41542	44,937,460	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			369.87000	0.36987	206,490	11.92	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,648.71000	44.64871	45,170,750	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,790.47000	6.79047	6,266,770	14.74	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			16.30000	0.01630	14,640	14.74	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,401.10000	1.40110	1,192,860	12.17	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,143.06000	2.14306	2,347,720	12.77	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call			2,943.78000	2.94378	2,620,290	12.77	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			18,272.75000	18.27275	17,745,660	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			493.12000	0.49312	543,220	14.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,860.55000	4.86055	4,453,210	13.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,181.48000	1.18148	1,302,290	13.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,443.84000	3.44384	3,737,290	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,376.33000	1.37633	1,170,490	12.15	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			3,891.29000	3.89129	4,211,200	12.17	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			178.60000	0.17860	195,160	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,077.04000	12.07704	11,565,160	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			175.39000	0.17539	191,660	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,978.23000	11.97823	11,466,940	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			12.28000	0.01228	13,340	16.09	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,124.88000	8.12488	7,646,830	14.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,871.15000	2.87115	2,551,920	12.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,198.76000	2.19876	2,407,680	12.75	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,934.13000	3.93413	4,256,440	12.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			181.86000	0.18186	198,720	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,692.66000	1.69266	1,457,960	12.33	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			12,027.64000	12.02764	11,516,050	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,419.83000	5.41983	4,995,700	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,012.41000	1.01241	1,116,430	13.72	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			4,813.65000	4.81365	5,131,950	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,961.45000	1.96145	1,745,320	11.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,395.95000	7.39595	6,966,100	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,488.85000	5.48885	5,836,230	11.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,571.36000	1.57136	1,384,310	11.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,890.93000	5.89093	5,496,760	12.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1,087.96000	1.08796	1,179,610	13.60	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,422.51000	5.42251	5,041,870	12.67	0.00	0	

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	11.28	Put			1,884.75000	1.88475	2,038,540	12.67	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			7,485.03000	7.48503	7,900,570	10.96	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			824.77000	0.82477	705,880	10.96	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,214.61000	5.21461	4,840,470	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,245.85000	1.24585	1,350,430	13.36	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,418.31000	4.41831	4,072,270	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,384.87000	2.38487	2,573,260	12.34	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put			1,955.98000	1.95598	2,114,950	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,173.92000	5.17392	4,801,120	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,993.67000	1.99367	2,155,300	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,703.43000	1.70343	1,843,690	12.84	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,087.58000	3.08758	2,802,480	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,416.42000	3.41642	3,665,750	11.98	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put			2,340.69000	2.34069	2,526,130	12.36	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,459.53000	4.45953	4,761,600	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,198.78000	2.19878	1,966,420	11.69	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,082.46000	8.08246	7,639,680	13.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,974.62000	1.97462	2,134,910	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,255.64000	5.25564	4,880,180	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			4,495.91000	4.49591	4,146,920	12.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,514.17000	6.51417	6,126,130	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,121.81000	2.12181	2,274,700	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,432.84000	6.43284	6,046,890	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,154.28000	2.15428	2,309,260	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,473.33000	6.47333	6,086,330	12.85	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,137.84000	2.13784	2,291,770	12.85	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>1,831,032,374.60</b>	<b>20,020</b>	<b>134,95</b>
R2037	On	05/08/2021	Bond Future			10.61339	84.35644	10.53994	84.84430		13.53	1,027,630,152.08	12,182	106,16
R2037	On	04/11/2021	Bond Future			10.80655	85.25993	10.73021	85.75344		13.24	694,868,429.50	8,150	47,67
R2037	On	03/02/2022	Bond Future			11.00678	81.98426	10.92732	82.48367		13.31	0.00	0	
R2037	On	05/05/2022	Bond Future			11.21293	82.95364	11.13023	83.45912		12.82	0.00	0	
<b>Total R2037 Future</b>												<b>1,722,498,581.58</b>	<b>20,332</b>	<b>153,83</b>
R2037	On	05/08/2021	Bond Future	12.27	Call			10,454.45000	10.45445	9,966,320	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			0.66000	0.00066	0,390	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,509.00000	10.50900	10,020,880	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			0.63000	0.00063	0,370	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,399.84000	10.39984	9,911,690	17.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			0.70000	0.00070	0,410	17.66	0.00	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		168.81000	0.16881	182,490	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,660.29000	5.66029	5,254,900	14.49	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,235.43000	12.23543	11,755,350	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		165.82000	0.16582	179,250	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,283.67000	12.28367	11,803,350	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		162.87000	0.16287	176,060	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,187.18000	12.18718	11,707,350	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,657.83000	9.65783	9,193,400	16.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		330.17000	0.33017	359,250	16.11	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		936.79000	0.93679	1,024,910	14.49	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,168.46000	5.16846	4,816,570	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,964.81000	1.96481	2,112,330	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,209.35000	5.20935	4,856,220	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,946.24000	1.94624	2,092,520	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,250.34000	5.25034	4,895,990	13.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,927.84000	1.92784	2,072,900	13.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,201.82000	2.20182	2,347,950	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,318.01000	6.31801	5,957,670	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,185.09000	2.18509	2,330,230	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,358.44000	6.35844	5,997,110	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,168.76000	2.16876	2,312,910	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,277.92000	6.27792	5,918,570	13.43	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total For R2037</b>											<b>1,722,498,581.58</b>	<b>20,332</b>	<b>155,000</b>
R2040	On	05/08/2021	Bond Future			10.75240	86.31981	10.68394	86.80619	14.03	3,280,152.78	38	53,600
R2040	On	04/11/2021	Bond Future			10.94118	87.24433	10.87001	87.73636	13.74	0.00	0	32,000
R2040	On	03/02/2022	Bond Future			11.13678	83.74123	11.06268	84.23917	13.84	0.00	0	
R2040	On	05/05/2022	Bond Future			11.33763	84.73144	11.26050	85.23542	13.32	0.00	0	
<b>Total R2040 Future</b>											<b>3,280,152.78</b>	<b>38</b>	<b>85,600</b>
R2040	On	05/08/2021	Bond Future	12.48	Call		11,449.60000	11.44960	10,962,930	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		0.65000	0.00065	0,360	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,506.33000	11.50633	11,019,670	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		44.10000	0.04410	41,060	16.40	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,891.36000	5.89136	5,401,940	16.40	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,930.76000	22.93076	22,444,380	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		0.62000	0.00062	0,340	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,392.80000	11.39280	10,906,120	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		0.68000	0.00068	0,380	18.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			317.44000	0.31744	350,400	14.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,868.68000	2.86868	2,415,260	14.77	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			12,681.52000	12.68152	12,203,250	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			191.33000	0.19133	205,090	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,578.37000	12.57837	12,100,510	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			195.93000	0.19593	210,100	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,629.94000	12.62994	12,151,870	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			193.59000	0.19359	207,550	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,149.26000	2.14926	2,295,010	14.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,574.05000	5.57405	5,220,650	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,129.79000	2.12979	2,274,330	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,486.44000	5.48644	5,135,460	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,168.68000	2.16868	2,315,640	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,530.31000	5.53031	5,178,120	14.66	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,115.24000	1.11524	1,183,460	16.01	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			6,557.49000	6.55749	6,201,580	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,460.91000	2.46091	2,608,980	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,599.94000	6.59994	6,243,040	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,442.83000	2.44283	2,589,910	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,515.09000	6.51509	6,160,180	14.10	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,151.30000	11.15130	11,565,060	12.37	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			776.00000	0.77600	685,780	12.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,785.84000	6.78584	7,106,550	12.71	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,049.46000	2.04946	1,866,190	12.71	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,605.63000	11.60563	11,169,870	16.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,479.12000	2.47912	2,628,190	14.10	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>3,280,152.78</b>	<b>38</b>	<b>91,95</b>
R2044	On	05/08/2021	Bond Future			10.81058	82.98372	10.74707	83.44095		14.62	221,566,532.40	2,670	49,45
R2044	On	04/11/2021	Bond Future			10.99119	83.87249	10.92517	84.33499		14.31	223,939,548.30	2,670	21,90
R2044	On	03/02/2022	Bond Future			11.17810	80.45580	11.10936	80.92386		14.42	0.00	0	
R2044	On	05/05/2022	Bond Future			11.36963	81.40722	11.29807	81.88099		13.87	0.00	0	
<b>Total R2044 Future</b>												<b>445,506,080.70</b>	<b>5,340</b>	<b>71,36</b>
R2044	On	05/08/2021	Bond Future	12.60	Call			11,781.43000	11.78143	11,323,770	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.94000	0.00094	0,510	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			11,837.08000	11.83708	11,379,440	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.90000	0.00090	0,490	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			11,725.69000	11.72569	11,268,020	20.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.97000	0.00097	0,530	20.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		12,411.69000	12.41169	11,962,780	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		219.24000	0.21924	232,830	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,309.69000	12.30969	11,861,180	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		224.27000	0.22427	238,260	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,360.68000	12.36068	11,911,970	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		221.71000	0.22171	235,500	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,114.36000	2.11436	2,251,170	14.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,401.24000	5.40124	5,068,810	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,093.91000	2.09391	2,229,540	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,314.39000	5.31439	4,984,330	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,134.77000	2.13477	2,272,770	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,357.88000	5.35788	5,026,630	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,481.33000	6.48133	6,147,030	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,517.19000	2.51719	2,656,660	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,523.81000	6.52381	6,188,570	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,498.68000	2.49868	2,637,210	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,439.17000	6.43917	6,105,820	14.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,536.11000	2.53611	2,676,530	14.72	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>445,506,080.70</b>	<b>5,340</b>	<b>71,36</b>
R2048	On	05/08/2021	Bond Future			10.74001	86.51117	10.67137	87.02223	14.29	9,379,368,029.06	108,418	98,93
R2048	On	04/11/2021	Bond Future			10.91696	83.02658	10.84553	83.54362	14.71	9,000,911,537.80	108,410	116,0
R2048	On	03/02/2022	Bond Future			11.09961	83.98004	11.02520	84.50320	14.05	0.00	0	
R2048	On	05/05/2022	Bond Future			11.27912	80.55778	11.20168	81.08731	14.26	0.00	0	
<b>Total R2048 Future</b>											<b>18,380,279,566.86</b>	<b>216,828</b>	<b>214,95</b>
R2048	On	05/08/2021	Bond Future	12.51	Call		11,994.75000	11.99475	11,483,140	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.32000	0.00132	0,770	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,051.35000	12.05135	11,539,750	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.28000	0.00128	0,740	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,968.85000	3.96885	3,468,400	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,904.44000	1.90444	2,191,970	13.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,206.90000	2.20690	1,769,350	14.67	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,434.37000	1.43437	1,659,360	14.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1.37000	0.00137	0,800	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,343.39000	5.34339	5,828,930	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		39.92000	0.03992	14,400	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		170.57000	0.17057	181,180	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,938.07000	11.93807	11,426,440	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		897.10000	0.89710	611,030	14.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.50	Call		604.11000	0.60411	380,580	13.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,094.51000	3.09451	3,493,970	13.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		231.26000	0.23126	119,660	13.68	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		525.74000	0.52574	599,250	14.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		215.66000	0.21566	231,790	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		199.31000	0.19931	154,200	13.75	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		12,744.61000	12.74461	12,243,470	19.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		213.27000	0.21327	229,170	19.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,796.33000	12.79633	12,294,970	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		210.96000	0.21096	226,640	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,692.89000	12.69289	12,191,980	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,176.17000	5.17617	5,531,210	13.77	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,030.74000	1.03074	868,740	13.77	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		10,220.64000	10.22064	10,692,570	13.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,344.34000	5.34434	4,983,140	14.72	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,303.64000	2.30364	2,465,600	14.72	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,388.66000	5.38866	5,026,110	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,281.93000	2.28193	2,442,540	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,432.86000	5.43286	5,068,960	14.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,260.21000	2.26021	2,419,470	14.75	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,528.48000	2.52848	2,686,700	14.98	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,439.16000	6.43916	6,070,030	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,566.85000	2.56685	2,727,250	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,482.81000	6.48281	6,112,580	14.96	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,547.59000	2.54759	2,706,890	14.96	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,526.53000	6.52653	6,155,220	14.98	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>18,380,279,566.86</b>	<b>216,828</b>	<b>219,95</b>
R209	On	05/08/2021	Bond Future			10.32531	71.82910	10.25674	72.22700	13.63	0.00	0	26,60
R209	On	04/11/2021	Bond Future			10.50360	69.45870	10.43249	69.86121	13.98	0.00	0	6,80
R209	On	03/02/2022	Bond Future			10.68408	70.25653	10.61031	70.66389	13.40	0.00	0	
R209	On	05/05/2022	Bond Future			10.86819	67.94568	10.79165	68.35795	13.51	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>33,40</b>
R209	On	05/08/2021	Bond Future	11.80	Call		8,226.00000	8.22600	7,827,700	17.25	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1.07000	0.00107	0,670	17.25	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,274.57000	8.27457	7,876,290	17.26	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1.01000	0.00101	0,630	17.26	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,177.37000	8.17737	7,779,060	17.23	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1.13000	0.00113	0,720	17.23	0.00	0	

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		320.66000	0.32066	256,550	12.38	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,198.14000	9.19814	8,811,690	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		203.22000	0.20322	219,280	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,241.96000	9.24196	8,855,260	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,338.78000	2.33878	2,096,890	13.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		200.56000	0.20056	216,370	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,154.37000	9.15437	8,768,170	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		205.98000	0.20598	222,290	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,956.57000	1.95657	2,117,190	13.98	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,920.86000	5.92086	6,259,260	12.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,054.07000	1.05407	904,100	13.27	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,575.36000	3.57536	3,827,900	13.27	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,408.10000	8.40810	8,026,750	16.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		258.83000	0.25883	279,990	16.87	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,832.13000	1.83213	1,960,830	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,139.31000	4.13931	3,859,550	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,814.15000	1.81415	1,941,750	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,069.53000	4.06953	3,791,970	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,850.08000	1.85008	1,979,880	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,104.46000	4.10446	3,825,800	13.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,363.87000	5.36387	5,071,830	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,981.42000	1.98142	2,101,650	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,398.88000	5.39888	5,106,010	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,966.16000	1.96616	2,085,560	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,328.93000	5.32893	5,037,720	14.30	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,996.80000	1.99680	2,117,860	14.30	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>27,50</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>60,90</b>
R210	On	05/08/2021	Bond Future			209.15831	209.15831	209.30964	209.30964		0.00	0	1,30
R210	On	04/11/2021	Bond Future			208.66618	208.66618	208.82025	208.82025		0.00	0	40
R210	On	03/02/2022	Bond Future			211.11221	211.11221	211.26876	211.26876		0.00	0	
R210	On	05/05/2022	Bond Future			210.82018	210.82018	210.97904	210.97904		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,70</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,70</b>
R212	On	05/08/2021	Bond Future			173.14167	173.14167	173.12060	173.12060		0.00	0	2,40
R212	On	04/11/2021	Bond Future			175.03859	175.03859	175.01812	175.01812		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			9.38796	88.26246	9.34973	88.47704	10.77	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			9.57947	85.67889	9.53957	85.89622		10.92	0.00	0	
R213	On	03/02/2022			9.77809	86.66266	9.73641	86.88273		10.42	0.00	0	
R213	On	05/05/2022			9.97614	84.15476	9.93263	84.37761		10.38	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,02</b>
R213	On	05/08/2021	10.85	Call			7,920.67000	7.92067	7,705,770	12.81	0.00	0	
R213	On	05/08/2021	10.85	Put			0.61000	0.00061	0,290	12.81	0.00	0	
R213	On	05/08/2021	10.86	Call			7,970.13000	7.97013	7,755,250	12.82	0.00	0	
R213	On	05/08/2021	10.14	Call			4,331.55000	4.33155	4,109,950	11.85	0.00	0	
R213	On	05/08/2021	10.14	Put			34.59000	0.03459	27,570	11.85	0.00	0	
R213	On	05/08/2021	9.34	Put			899.74000	0.89974	944,890	10.55	0.00	0	
R213	On	05/08/2021	10.86	Put			0.57000	0.00057	0,270	12.82	0.00	0	
R213	On	05/08/2021	10.84	Call			7,871.17000	7.87117	7,656,250	12.80	0.00	0	
R213	On	05/08/2021	9.34	Call			845.02000	0.84502	675,590	10.55	0.00	0	
R213	On	05/08/2021	10.84	Put			0.65000	0.00065	0,310	12.80	0.00	0	
R213	On	05/08/2021	10.78	Call			7,573.36000	7.57336	7,358,310	12.74	0.00	0	
R213	On	05/08/2021	10.78	Put			0.96000	0.00096	0,490	12.74	0.00	0	
R213	On	04/11/2021	11.11	Call			8,270.33000	8.27033	8,058,110	13.09	0.00	0	
R213	On	04/11/2021	11.11	Put			235.78000	0.23578	240,890	13.09	0.00	0	
R213	On	04/11/2021	11.09	Call			8,181.38000	8.18138	7,969,420	13.06	0.00	0	
R213	On	04/11/2021	11.09	Put			242.76000	0.24276	248,130	13.06	0.00	0	
R213	On	04/11/2021	11.10	Call			8,225.84000	8.22584	8,013,750	13.07	0.00	0	
R213	On	04/11/2021	11.10	Put			239.24000	0.23924	244,480	13.07	0.00	0	
R213	On	03/02/2022	10.60	Call			5,569.44000	5.56944	5,388,600	11.28	0.00	0	
R213	On	03/02/2022	10.60	Put			1,158.07000	1.15807	1,197,300	11.28	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,456.10000	3.45610	3,306,490	10.60	0.00	0	
R213	On	03/02/2022	10.00	Put			2,076.78000	2.07678	2,147,240	10.60	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,249.92000	4.24992	4,376,930	10.01	0.00	0	
R213	On	03/02/2022	10.25	Call			4,286.24000	4.28624	4,121,960	10.85	0.00	0	
R213	On	03/02/2022	10.25	Put			1,625.67000	1.62567	1,681,460	10.85	0.00	0	10
R213	On	03/02/2022	9.76	Call			2,748.82000	2.74882	2,615,210	10.43	0.00	0	
R213	On	03/02/2022	9.76	Put			2,624.18000	2.62418	2,710,640	10.43	0.00	0	10
R213	On	03/02/2022	8.80	Put			5,911.15000	5.91115	6,070,330	9.63	0.00	0	
R213	On	03/02/2022	9.15	Call			1,324.42000	1.32442	1,236,850	9.95	0.00	0	2:
R213	On	03/02/2022	10.15	Call			3,945.79000	3.94579	3,787,100	10.75	0.00	0	
R213	On	03/02/2022	10.15	Put			1,794.61000	1.79461	1,855,990	10.75	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,273.34000	2.27334	2,152,680	10.30	0.00	0	
R213	On	03/02/2022	9.58	Put			3,105.89000	3.10589	3,205,300	10.30	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,702.20000	6.70220	6,872,440	9.57	0.00	0	
R213	On	03/02/2022	9.22	Call			1,460.38000	1.46038	1,367,320	10.01	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		3,363.67000	3.36367	3,215,970	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,139.85000	2.13985	2,212,220	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,394.35000	3.39435	3,246,010	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,118.66000	2.11866	2,190,390	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,332.87000	3.33287	3,185,810	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		764.52000	0.76452	703,630	9.63	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,081.31000	1.08131	1,117,750	11.37	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,013.03000	4.01303	3,853,190	10.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,759.64000	1.75964	1,819,870	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,501.21000	4.50121	4,633,710	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,160.97000	2.16097	2,233,980	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		578.22000	0.57822	528,390	9.57	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,836.94000	5.83694	5,653,310	11.37	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,288.02000	5.28802	5,120,950	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,758.34000	1.75834	1,814,120	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,322.59000	5.32259	5,155,080	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,744.42000	1.74442	1,799,760	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,253.52000	5.25352	5,086,880	10.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,772.38000	1.77238	1,828,590	10.90	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,80</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>11,80</b>
R214	On	05/08/2021	Bond Future			10.74514	68.48401	10.67654	68.88729	14.50	27,393,604.00	400	17,80
R214	On	04/11/2021	Bond Future			10.92281	65.94069	10.85163	66.34857	14.94	0.00	0	1,70
R214	On	03/02/2022	Bond Future			11.10586	66.69788	11.03191	67.11065	14.30	0.00	0	
R214	On	05/05/2022	Bond Future			11.28576	64.20655	11.20901	64.62435	14.48	0.00	0	
<b>Total R214 Future</b>											<b>27,393,604.00</b>	<b>400</b>	<b>19,60</b>
R214	On	05/08/2021	Bond Future	12.02	Call		7,242.34000	7.24234	6,837,850	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4.54000	0.00454	3,330	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,291.16000	7.29116	6,886,710	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4.34000	0.00434	3,170	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,193.47000	7.19347	6,788,950	18.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4.75000	0.00475	3,510	18.43	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,571.40000	8.57140	8,184,480	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		260.46000	0.26046	281,420	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,614.36000	8.61436	8,227,140	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		257.19000	0.25719	277,850	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,657.35000	8.65735	8,269,830	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		254.02000	0.25402	274,380	18.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,993.33000	1.99333	2,128,340	14.85	0.00	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
R214	On	03/02/2022	Bond Future	11.39	Call		3,991.54000	3.99154	3,716,020	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,031.12000	2.03112	2,168,370	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,026.04000	4.02604	3,749,390	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,012.24000	2.01224	2,148,360	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,060.44000	4.06044	3,782,680	14.85	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,019.56000	5.01956	4,732,450	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,164.91000	2.16491	2,295,600	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,952.15000	4.95215	4,666,840	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,199.37000	2.19937	2,331,860	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,985.82000	4.98582	4,699,610	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,182.07000	2.18207	2,313,660	15.07	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>27,393,604.00</b>	<b>400</b>	<b>19,64</b>	
<b>Total for Bond</b>										<b>32,542,562,370.00</b>	<b>361,515</b>	<b>1,311,52</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			784.15700	784.15700	786.16500	786.16500				15,683,140.00	2	98
GOVI On 04/11/2021 GOVI			792.63700	792.63700	794.67800	794.67800				0.00	0	
GOVI On 03/02/2022 GOVI			801.72900	801.72900	803.80000	803.80000				0.00	0	
GOVI On 05/05/2022 GOVI			811.19100	811.19100	813.29100	813.29100				0.00	0	
<b>Total GOVI Future</b>										<b>15,683,140.00</b>	<b>2</b>	<b>98</b>
GOVI On 05/08/2021 GOVI	719.14	Call			670,250.00000	67.02500	650,170,000			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			670,150.00000	67.01500	650,070,000			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			670,350.00000	67.03500	650,270,000			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			662,780.00000	66.27800	642,370,000			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			662,680.00000	66.26800	642,270,000			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			662,580.00000	66.25800	642,170,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			110,400.00000	11.04000	89,690,000			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		110,600.00000	11.06000	89,890,000		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		110,500.00000	11.05000	89,790,000		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		250,410.00000	25.04100	229,410,000		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		250,610.00000	25.06100	229,610,000		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		250,510.00000	25.05100	229,510,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>15,683,140.00</b>	<b>2</b>	<b>98</b>
<b>Total for GOVI</b>											<b>15,683,140.00</b>	<b>2</b>	<b>98</b>
AL37	On	05/08/2021	Index Future			792.05400	792.05400	790.85600	790.85600		0.00	0	
AL37	On	04/11/2021	Index Future			800.61900	800.61900	799.41900	799.41900		0.00	0	
AL37	On	03/02/2022	Index Future			809.80300	809.80300	808.59600	808.59600		0.00	0	
AL37	On	05/05/2022	Index Future			819.36000	819.36000	818.14400	818.14400		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	05/08/2021	Index Future			906.10100	906.10100	907.59200	907.59200		0.00	0	
AL7T	On	04/11/2021	Index Future			915.89900	915.89900	917.42000	917.42000		0.00	0	
AL7T	On	03/02/2022	Index Future			926.40500	926.40500	927.95100	927.95100		0.00	0	
AL7T	On	05/05/2022	Index Future			937.33900	937.33900	938.90800	938.90800		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			793.84100	793.84100	795.94500	795.94500		0.00	0	10
ALBI	On	04/11/2021	Index Future			802.42500	802.42500	804.56300	804.56300		0.00	0	1
ALBI	On	03/02/2022	Index Future			811.62900	811.62900	813.80000	813.80000		0.00	0	
ALBI	On	05/05/2022	Index Future			821.20800	821.20800	823.40900	823.40900		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
IGOV	On	05/08/2021	Index Future			291.04100	291.04100	291.57000	291.57000		0.00	0	4
IGOV	On	04/11/2021	Index Future			294.26100	294.26100	294.79900	294.79900		0.00	0	
IGOV	On	03/02/2022	Index Future			297.70800	297.70800	298.25500	298.25500		0.00	0	
IGOV	On	05/05/2022	Index Future			301.29200	301.29200	301.84700	301.84700		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>65</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.67500	96.32500	3.67500	96.32500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.78000	96.22000	3.78000	96.22000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.81500	96.18500	3.82500	96.17500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.00000	96.00000	4.01000	95.99000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.05000	95.95000	4.06000	95.94000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.22500	95.77500	4.24500	95.75500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.50000	95.50000	4.55000	95.45000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.89500	95.10500	4.92500	95.07500				0.00	0	4,7
JIBAR f On 21/09/2022		Jibar Future	5.07500	94.92500	5.10500	94.89500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.43000	94.57000	5.51000	94.49000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.58000	94.42000	5.65500	94.34500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.68500	94.31500	5.75500	94.24500				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>32,558,245,510.00</b>	<b>361,517</b>	<b>1,343,72</b>
ABCPI On 07/12/2023		Spot Bond	2.38500	313.86498	2.38500	313.77708				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	0.00000				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	0.00000				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	100.56810	9.65000	100.54221				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	0.00000				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	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 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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN11: On 26/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,000,000,000	500,000,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	25,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	300,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,200,000,000	600,000,000
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
ABJ01: On 03/12/2024 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 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	0.00000				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	0.00000				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			3.62000	3.62000	3.62000	3.62000				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	105.82943	100.00000	105.57100				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			6.93000	6.93000	6.93000	6.93000		2,772,000,000,000.00		400,000,000	277,500,000	
<b>Total ABKI04 SPOT</b>								<b>2,772,000,000,000.00</b>		<b>400,000,000</b>	<b>277,500,000</b>	
<b>Total For ABKI04</b>								<b>2,772,000,000,000.00</b>		<b>400,000,000</b>	<b>277,500,000</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.93040	100.00000	23.87258				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			2.53000	2.53000	2.53000	2.53000				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	3.73500				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.44100	4.44100	4.44100	4.44100				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			6.77500	6.77500	6.77500	6.77500				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			7.51500	7.51500	7.51500	7.51500				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			4.81500	105.62809	4.81500	105.61445				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			5.30500	107.44525	5.30500	107.42995				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			7.11000	114.01186	7.11000	113.99022				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			8.29000	113.39135	8.29000	113.36633				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			5.74500	111.41645	5.74500	111.39930				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			7.84000	107.16060	7.84000	107.13820			9,878,400,000,000.00	1,260,000,000	630,000,000	
<b>Total ABS7 SPOT</b>									<b>9,878,400,000,000.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>	
<b>Total For ABS7</b>									<b>9,878,400,000,000.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.21028	100.00000	13.18121				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			1.73500	318.44705	1.73500	318.36343			520,500,000,000.00	300,000,000	150,000,000	
<b>Total ABSI2 SPOT</b>									<b>520,500,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>	
<b>Total For ABSI2</b>									<b>520,500,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>	
ABSI4 On 31/01/2022 Spot Bond			1.00500	172.51565	1.00500	172.47373				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			10.39000	10.39000	10.39000	10.39000				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	0.00000				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	0.00000				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 <sup>€</sup> On 20/09/2021 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/12/2021 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/09/2022 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/09/2022 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL20 <sup>1</sup> On 20/12/2022 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/12/2022 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 30/01/2023 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL21 <sup>7</sup> On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL22 <sup>1</sup> On 20/09/2021 Spot Bond					0.00000	0.00000				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 <sup>€</sup> On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	4,810,000,000	2,400,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>4,810,000,000</b>	<b>2,400,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>4,810,000,000</b>	<b>2,400,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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
AH2A1' On 18/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	41,100,000,00
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,100,000,00</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	<b>41,100,000,00</b>
AH2A2' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	164,500,000,00
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>164,500,000,00</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	<b>164,500,000,00</b>
AH2A3' On 18/07/2026 Spot Bond			100.00000	13.11899	100.00000	13.06940				0.00	0	13,000,000,00
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
AH2B1' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000,00
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
AH2C1' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,600,000,00
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,600,000,00</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	<b>9,600,000,00</b>
AHF2A' On 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
AHF2D On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,300,000,00
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,300,000,00</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	<b>8,300,000,00</b>
AHF2O On 18/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	27,500,000,00
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
AHF3A' On 18/07/2021 Spot Bond					0.00000	0.00000				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 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF3A6 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 AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/07/2021 Spot Bond					0.00000	0.00000				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 18/07/2021 Spot Bond					0.00000	0.00000				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 18/07/2021 Spot Bond					0.00000	0.00000				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 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.46500	110.62469	6.46500	110.60525				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.42500	109.57188	7.42500	109.55006				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			7.92500	104.66403	7.92500	104.64193				0.00	0	1,790,000,00
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,790,000,00</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>1,790,000,00</b>
AIR05 On 29/05/2030 Spot Bond			11.33500	94.09876	11.33500	94.07057				0.00	0	4,980,000,00
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,980,000,00</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>4,980,000,00</b>
AIRL01 On 30/04/2028 Spot Bond			5.88500	177.47485	5.88500	177.40852				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total APF14 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 APF14</b>									<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	0.00000			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	0.00000			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			4.79100	239.10220	4.79100	239.01979			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			4.80600	216.59779	4.80600	216.52306			0.00	0	
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			1.98000	171.64156	1.98000	171.59528		162,360,000,000.00	82,000,000	20,500,00	
<b>Total ASN137 SPOT</b>								<b>162,360,000,000.00</b>	<b>82,000,000</b>	<b>20,500,00</b>	
<b>Total For ASN137</b>								<b>162,360,000,000.00</b>	<b>82,000,000</b>	<b>20,500,00</b>	
ASN14 On 31/01/2022 Spot Bond			2.02500	171.60145	2.02500	171.55495			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	189.31011	4.62500	189.24570			0.00	0	
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>	
ASN15 On 27/07/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.99000	107.06699	4.99000	107.02937				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	0.00000				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,530,000,00
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,530,000,00</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>4,530,000,00</b>
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.03500	4.03500	4.03500	4.03500				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			4.90000	4.90000	4.90000	4.90000				0.00	0	
<b>Total ASN319 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 ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.10000	105.55912	5.10000	105.52171				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 05/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	9.94000				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 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	9.39500				0.00	0	
<b>Total ASN469 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 ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	10.90500				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	9.50500				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	0.00000				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	10.63000				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.74842	9.00000	100.72420				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.68136	8.18000	100.65931				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.94000	98.24777	8.94000	98.22429				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.94000	98.24777	8.94000	98.22429				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.77900	9.10000	99.75447				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.73295	11.05000	99.70333				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	99.73413	11.00000	99.70463				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.74590	10.50000	99.71770				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.74590	10.50000	99.71770				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 28/11/2022 Spot Bond					0.00000	0.00000				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	99.74354	10.60000	99.71509				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55(On 31/01/2024 Spot Bond			10.47000	98.13186	10.47000	98.11326				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55(On 31/01/2024 Spot Bond			10.55000	99.74187	10.55000	99.71323				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 05/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN569 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 ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	99.65094	9.22000	99.61223				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	0.00000				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	0.00000				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 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN599</b>										<b>0.00</b>	<b>0</b>	
ASN600 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN600 On 23/04/2026 Spot Bond					0.00000	0.00000				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>	
ASN600 On 28/02/2031 Spot Bond					0.00000	0.00000				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>	
ASN600 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN600 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN609</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	0.00000				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	0.00000				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>	
ASN610 On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 10/08/2021 Spot Bond					0.00000	0.00000				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>	
ASN610 On 11/08/2021 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN617 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN618 On 11/08/2021 Spot Bond					0.00000	0.00000				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>	
ASN619 On 11/05/2023 Spot Bond					0.00000	0.00000				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>	
ASN620 On 13/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN620</b>										<b>0.00</b>	<b>0</b>	
ASN621 On 13/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN621</b>										<b>0.00</b>	<b>0</b>	
ASN622 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN622</b>										<b>0.00</b>	<b>0</b>	
ASN623 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN623</b>										<b>0.00</b>	<b>0</b>	
ASN624 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN625 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN625</b>										<b>0.00</b>	<b>0</b>	
ASN626 On 25/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN627 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN631 On 08/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN631 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 ASN631</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 27/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	0.00000				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>	
ASN64: On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000,00
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
ASN65: On 22/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
BAW21 On 24/03/2022 Spot Bond			5.49000	105.50075	5.49000	105.48522				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.00377	9.30000	102.97833				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				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			6.54000	100.87192	6.54000	100.85418				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,100,000.00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000.00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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			8.66500	8.66500	8.66500	8.66500				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			11.00000	11.00000	11.00000	11.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BAYA80 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 BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA8 <sup>0</sup> On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8 <sup>1</sup> On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8 <sup>2</sup> On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8 <sup>3</sup> On 31/01/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8 <sup>4</sup> On 31/12/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8 <sup>5</sup> On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	469,492,60
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>469,492,60</b>
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	<b>469,492,60</b>
BAYA8 <sup>6</sup> On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	704,238,90
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>704,238,90</b>
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	<b>704,238,90</b>
BAYA8 <sup>7</sup> On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	25,000,00
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
BAYA8 <sup>8</sup> On 30/06/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 <sup>0</sup> On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	430,000,00
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
BAYA9 <sup>1</sup> On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYB1 <sup>0</sup> On 30/09/2023 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 BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	220,000,00
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
BAYB15 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	3,760,000,00
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,760,000,00</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>3,760,000,00</b>
BAYB19 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.94500	7.94500	7.94500	7.94500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.45500	109.09105	7.45500	109.06935				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	0.00000				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	0.00000				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			6.46500	105.32897	6.46500	105.31041				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	0.00000				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	0.00000				0.00	0	600,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			6.20500	108.97492	6.20500	108.95683				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	0.00000				0.00	4,420,000,000	2,210,000,000
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>4,420,000,000</b>	<b>2,210,000,000</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>4,420,000,000</b>	<b>2,210,000,000</b>
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BPPF2 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF26 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF30 On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			7.44000	110.00734	7.44000	109.98538				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			7.67000	111.30773	7.67000	111.28483				0.00	0	9,100,000.00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.44000	112.28098	8.44000	112.25575				0.00	0	2,000,000,00
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
CCT04 On 17/07/2027 Spot Bond			9.71000	102.18689	9.71000	102.16055				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	164.56372	3.14000	164.51418				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			1.95000	1.95000	1.95000	1.95000				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>	
CLN319 On 20/03/2023 Spot Bond			4.77000	111.74848	4.77000	111.73418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				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			7.23500	111.43506	7.23500	111.41354				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.30810	8.70700	114.28163				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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN372 On 20/03/2024 Spot Bond					0.00000	0.00000				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>	
CLN374 On 20/03/2024 Spot Bond			10.98000	102.55366	10.98000	102.52388				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>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				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>	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.63194	6.50000	119.61115				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN385 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			1.95000	171.66834	1.95000	171.62219				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.23000	138.44040	5.23000	138.39086				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.67000	136.43003	5.67000	136.37960				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.66500	105.65659	6.66500	105.63777				0.00	0	
<b>Total CLN464 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 CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 29/11/2021 Spot Bond			100.00000	77.19566	100.00000	77.04002				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 02/12/2021 Spot Bond					0.00000	0.00000				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			6.16000	102.52864	6.16000	102.51172				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			6.46500	102.45210	6.46500	102.43410				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	0.00000				0.00	0	490,000,00
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
CLN490 On 20/06/2022 Spot Bond					0.00000	0.00000				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	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 CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.86500	112.67992	6.86500	112.65926				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	0.00000				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>	
CLN510 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.46597	9.96000	103.43864				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>	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.23976	10.01000	102.21248				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				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	100.56522	9.60000	100.53946				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	0.00000				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	0.00000				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	103.35472	9.20000	103.32946				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	0.00000				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,830,000,00
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
CLN531 On 12/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN533 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 CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			9.17000	103.97937	9.17000	103.95405				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.64000	109.74641	8.64000	109.72077				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.69000	107.39744	8.69000	107.37261				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.78000	106.79633	8.78000	106.77139				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>	
CLN55 On 18/04/2028 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 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	0.00000				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.77634	10.19000	101.74841				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.64000	107.30633	8.64000	107.28166				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.87000	105.80291	8.87000	105.77795				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	0.00000				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN581 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 CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	0.00000				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>	
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			3.65000	144.24769	3.65000	144.20223				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	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 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	0.00000				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	0.00000				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	9.16000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.08727	9.32000	102.06187				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	0.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN616 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 CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.47500	103.50021	6.47500	103.48199				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.87000	65.30650	11.87000	65.28570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.34000	104.53333	9.34000	104.50697				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2022 Spot Bond					0.00000	0.00000				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>	
CLN64( On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN64( On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN64( On 31/05/2026 Spot Bond					0.00000	0.00000				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>	
CLN65( On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.22467	144.70697	4.22467	144.65909				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			4.22467	144.70697	4.22467	144.65909				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	0.00000				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>	
CLN683 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	0.00000				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>	
CLN685 On 12/02/2025 Spot Bond					0.00000	0.00000				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>	
CLN687 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
CLN688 On 21/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
CLN691 On 01/07/2022 Spot Bond					0.00000	0.00000				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	0.00000				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>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
<b>Total CLN697 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 CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				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	0.00000				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	11.10000				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	10.88000				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	0.00000				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	0.00000				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	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 CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	11.35500				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	11.52500				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	11.47000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	0.00000				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	11.35000				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	10.94000				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	10.77500				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	10.67500				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	0.00000				0.00	0	
<b>Total CLN733 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 CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	9.25000				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	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 CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	7.40000				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	0.00000				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN757 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.94500	102.98777	7.94500	102.96586				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	0.00000				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			8.06500	108.60525	8.06500	108.58179				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ08 On 22/06/2026 Spot Bond			9.89000	106.90095	9.89000	106.87275				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG01 On 09/06/2024 Spot Bond			6.58500	110.48148	6.58500	110.46192				0.00	0	50,200,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.30000	105.56277	7.30000	105.54209				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			11.20000	98.40603	11.20000	98.37674				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			10.29000	97.17396	10.29000	97.14732				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.66500	9.66500	9.66500	9.66500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				0.00	200,000,000	300,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
DSY03 On 21/11/2024 Spot Bond			9.04000	9.04000	9.04000	9.04000				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	0.00000				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	0.00000				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			6.78500	108.78862	6.78500	108.76857				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.43838	100.00000	38.35237				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.43838	100.00000	38.35237				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			6.33500	111.96879	6.33500	111.94951				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	104.10763	9.69000	104.08043				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.10763	9.69000	104.08043				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			11.49500	97.34762	11.49500	97.31757				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	104.28081	10.10000	104.25243				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.28081	10.10000	104.25243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	2,500,000,000	2,500,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	0.00000				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			4.20000	99.88507	4.20000	106.61505				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.87000	105.85717	5.87000	105.84053				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			6.77500	111.07426	6.77500	111.05415				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			5.05100	109.39219	5.05100	109.35381				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.99000	95.02637	4.99000	94.99298				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	134.55837	2.25000	134.52109				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	145.37433	3.89500	145.32778				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.90700	131.50963	3.90700	131.46749				0.00	0	
<b>Total EL29 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 EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.95000	127.18048	3.95000	127.13935				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			4.69100	111.38828	4.69100	111.35019				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.96000	97.10496	4.96000	97.07092				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	134.55837	2.25000	134.52109				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	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 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	0.00000				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	0.00000				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			9.36000	103.78742	9.36000	103.76162				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			10.92500	10.92500	10.92500	10.92500				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			11.27500	11.27500	11.27500	11.27500				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			9.44000	103.40044	9.44000	103.37439				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.44000	9.44000	9.44000	9.44000				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			11.39000	11.39000	11.39000	11.39000				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.44000	10.44000	10.44000	10.44000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.39000	11.39000	11.39000	11.39000				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>	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total EQT002 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 EQT002</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	0.00000			0.00	0	25,000,00
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
EQT00: On 30/10/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total EQT006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total EQT007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>									<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C: On 17/08/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2022 Spot Bond					0.00000	0.00000			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	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 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	0.00000				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			6.12500	105.42114	6.12500	105.40357				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.91917	10.00000	99.89223				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.49000	99.92415	8.49000	99.90145		144,330,000,000.00		17,000,000	5,217,266,40	
<b>Total ES26 SPOT</b>								<b>144,330,000,000.00</b>		<b>17,000,000</b>	<b>5,217,266,40</b>	
<b>Total For ES26</b>								<b>144,330,000,000.00</b>		<b>17,000,000</b>	<b>5,217,266,40</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.36268	7.85000	102.34115				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.23500	78.17290	11.16500	78.52781		310,086,000,000.00		27,600,000	8,170,000,00	
<b>Total ES33 SPOT</b>								<b>310,086,000,000.00</b>		<b>27,600,000</b>	<b>8,170,000,00</b>	
<b>Total For ES33</b>								<b>310,086,000,000.00</b>		<b>27,600,000</b>	<b>8,170,000,00</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.61457	7.50000	102.59405				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.77500	76.78677	11.70500	77.18970		171,915,000,000.00		14,600,000	6,110,000,00	
<b>Total ES42 SPOT</b>								<b>171,915,000,000.00</b>		<b>14,600,000</b>	<b>6,110,000,00</b>	
<b>Total For ES42</b>								<b>171,915,000,000.00</b>		<b>14,600,000</b>	<b>6,110,000,00</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.02165	8.50000	101.99844				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	0.00000				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>	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</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	0.00000				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	0.00000				0.00	0	20,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	978,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>978,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>978,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	30,000,000	10,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.14000	105.39346	9.14000	105.36772				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	0.00000				0.00	0	360,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000				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			8.34000	101.36096	8.34000	101.33833				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.03000	172.49312	1.03000	172.45110				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			1.90500	317.24058	1.90500	317.15586				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			2.49500	2.49500	2.49500	2.49500				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	199.77068	3.72500	199.70754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	3.98000				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			4.89100	4.89100	4.89100	4.89100				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			5.46000	88.60141	5.46000	88.56930				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.24000	91.40449	5.24000	91.37198				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			6.15000	6.15000	6.15000	6.15000				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			6.23000	6.23000	6.23000	6.23000				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			3.83000	3.83000	3.83000	3.83000				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>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	0.00000				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>	
FRC207 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>	
FRC208 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.06000	171.57024	2.06000	171.52358				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			2.92000	170.80703	2.92000	173.10646				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				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	0.00000				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	0.00000				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	3.57000				0.00	0	
<b>Total FRC282 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 FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	3.40000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	0.00000				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>	
FRC331 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC340 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 FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	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 FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 28/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				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>	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	2.70000				0.00	0	
<b>Total FRC66 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 FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	2.64000				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	2.62000				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.39500	102.66599	4.39500	102.63175				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.89000	108.46013	4.89000	108.42231				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	4.42800				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	4.81000				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.95000	107.62169	4.95000	109.31803				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.74100	217.97019	4.74100	217.89535				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.09000	105.69513	5.09000	105.65771				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.77100	4.77100	4.77100	4.77100				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.38000	147.27987	3.38000	148.77657				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>	
FRS115 On 31/01/2038 Spot Bond			3.70500	126.71967	3.70500	128.41417				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>	
FRS119 On 31/01/2038 Spot Bond			4.89000	108.46013	4.89000	110.15639				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>	
FRS120 On 07/12/2033 Spot Bond			4.89100	214.81878	4.89100	214.74418				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>	
FRS121 On 07/12/2033 Spot Bond			4.94100	213.78048	4.94100	213.70595				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>	
FRS122 On 31/01/2025 Spot Bond			2.91000	119.99138	2.91000	121.19273				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.97100	213.16041	4.97100	213.08592				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.09000	105.69513	5.09000	107.39170				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.43500	191.46512	4.43500	191.40097				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			5.84000	96.05045	5.84000	97.74813				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	192.72562	4.32500	192.66160				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	192.03689	4.38500	191.97281				0.00	0	
<b>Total FRS131 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 FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.48100	202.94334	5.48100	202.86967				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>	
FRS132 On 31/01/2038 Spot Bond			5.79000	96.65957	5.79000	98.35718				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>	
FRS134 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	5.09000				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>	
FRS135 On 31/01/2038 Spot Bond			5.07000	105.96781	5.07000	105.93036				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>	
FRS136 On 31/03/2028 Spot Bond			4.19500	194.22758	4.19500	194.16373				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>	
FRS137 On 07/12/2033 Spot Bond			5.25100	207.47621	5.25100	207.40216				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.32500	192.72562	4.32500	192.66160				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.32500	192.72562	4.32500	192.66160				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.61500	189.42283	4.61500	189.35844				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			3.68000	145.80273	3.68000	147.29858				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			1.76000	171.83804	1.76000	174.14335				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	188.74762	4.67500	188.68316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.71500	188.29903	4.71500	188.23452				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/01/2025 Spot Bond			3.65000	145.94967	3.65000	147.44559				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.19000	194.28561	4.19000	194.22178				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	4.72500				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	0.00000				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>	
FRS19 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS209 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 FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 31/07/2022 Spot Bond					0.00000	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 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	100.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

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 31/03/2032 Spot Bond					0.00000	0.00000				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>	
FRS24( On 04/12/2022 Spot Bond					0.00000	0.00000				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>	
FRS24( On 12/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 09/12/2023 Spot Bond					0.00000	0.00000				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>	
FRS24( On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 19/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 22/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS252 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 FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS264 On 26/08/2021 Spot Bond					0.00000	0.00000				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>	
FRS265 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	0.00000				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>	
FRS270 On 14/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	1.99500				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			1.73500	318.44705	1.73500	318.36343				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.73500	1.73500	1.73500	1.73500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS46 On 31/01/2022 Spot Bond			1.00000	174.87182	1.00000	174.82936				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			1.00000	172.52015	1.00000	172.47826				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	0.00000				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			4.79000	101.25994	4.79000	101.22490				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			4.26100	72.55904	4.26100	72.55069				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			2.80000	2.80000	2.80000	2.80000				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			3.08000	3.08000	3.08000	3.08000				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			2.79500	2.79500	2.79500	2.79500				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			5.24500	5.24500	5.24500	5.24500				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			6.74000	113.17703	6.74000	113.15652				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			6.92000	109.66044	6.92000	109.63984				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			7.32500	112.14466	7.32500	112.12261				0.00	0	
<b>Total FRX26 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 FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			7.52000	115.84571	7.52000	115.82247				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.95000	111.38394	7.95000	111.35995				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			8.64000	111.22827	8.64000	111.20228				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			8.91500	107.66555	8.91500	107.63961				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.07000	113.01422	9.07000	112.98682				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			10.55000	80.07520	10.55000	80.05272				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	0.00000				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	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 FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.58000	113.23141	3.58000	113.19605				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	560,000,000	560,000,00
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>560,000,000</b>	<b>560,000,00</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>560,000,000</b>	<b>560,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT17 On 17/10/2023 Spot Bond			6.31500	110.53012	6.31500	110.51135				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	0.00000				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	0.00000				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			9.09000	104.53271	9.09000	104.50732				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	0.00000				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	0.00000				0.00	0	100,000,0€
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,0€
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total GRT29 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 GRT29</b>									<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	100,000,00
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total GRT41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>									<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000			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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			2.33500	314.21450	2.33500	314.12691				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			2.68500	2.68500	2.68500	2.68500				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.94000	106.61005	9.94000	106.58148		26,838,000,000,000.00		2,700,000,000	2,700,000,000	
<b>Total HWAY30 SPOT</b>								<b>26,838,000,000,000.00</b>		<b>2,700,000,000</b>	<b>2,700,000,000</b>	
<b>Total For HWAY30</b>								<b>26,838,000,000,000.00</b>		<b>2,700,000,000</b>	<b>2,700,000,000</b>	
HWAY3 On 28/02/2033 Spot Bond			4.72500	78.95714	4.72500	78.94713				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			11.25000	86.27207	11.25000	86.24599		141,750,000,000,000.00		12,600,000,000	8,550,000,000	
<b>Total HWAY34 SPOT</b>								<b>141,750,000,000,000.00</b>		<b>12,600,000,000</b>	<b>8,550,000,000</b>	
<b>Total For HWAY34</b>								<b>141,750,000,000,000.00</b>		<b>12,600,000,000</b>	<b>8,550,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.06773	100.00000	9.04744				0.00	0	
<b>Total HWAY34/R208 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 Intert
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.30500	85.48675	11.30500	85.46078				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.06642	100.00000	9.04614				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	0.00000				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	0.00000				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	0.00000				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			2.22000	153.15790	2.22000	153.11558				277,642,302,000,000.00	125,064,100,000	483,762,936,00
<b>Total I2025 SPOT</b>										<b>7,642,302,000,000.00</b>	<b>125,064,100,000</b>	<b>483,762,936,00</b>
<b>Total For I2025</b>										<b>7,642,302,000,000.00</b>	<b>125,064,100,000</b>	<b>483,762,936,00</b>
I2029 On 31/03/2029 Spot Bond			3.16000	113.42164	3.15000	113.46709				49,005,912,000,000.00	15,508,200,000	273,712,723,00
<b>Total I2029 SPOT</b>										<b>19,005,912,000,000.00</b>	<b>15,508,200,000</b>	<b>273,712,723,00</b>
<b>Total For I2029</b>										<b>19,005,912,000,000.00</b>	<b>15,508,200,000</b>	<b>273,712,723,00</b>
I2033 On 28/02/2033 Spot Bond			3.91000	107.77116	3.90000	107.84487				301,810,279,909,000.00	77,189,329,900	215,893,912,50
<b>Total I2033 SPOT</b>										<b>11,810,279,909,000.00</b>	<b>77,189,329,900</b>	<b>215,893,912,50</b>
<b>Total For I2033</b>										<b>11,810,279,909,000.00</b>	<b>77,189,329,900</b>	<b>215,893,912,50</b>
I2038 On 31/01/2038 Spot Bond			4.24500	117.98176	4.22000	118.33117				288,468,775,485,000.00	67,954,953,000	322,784,733,20
<b>Total I2038 SPOT</b>										<b>18,468,775,485,000.00</b>	<b>67,954,953,000</b>	<b>322,784,733,20</b>
<b>Total For I2038</b>										<b>18,468,775,485,000.00</b>	<b>67,954,953,000</b>	<b>322,784,733,20</b>
I2046 On 31/03/2046 Spot Bond			4.27000	107.55873	4.22000	108.43093				221,229,981,000,000.00	51,810,300,000	397,936,958,00
<b>Total I2046 SPOT</b>										<b>21,229,981,000,000.00</b>	<b>51,810,300,000</b>	<b>397,936,958,00</b>
<b>Total For I2046</b>										<b>21,229,981,000,000.00</b>	<b>51,810,300,000</b>	<b>397,936,958,00</b>
I2050 On 31/12/2050 Spot Bond			4.28000	108.75833	4.24000	109.53890				114,738,240,000,000.00	26,808,000,000	340,709,804,40
<b>Total I2050 SPOT</b>										<b>14,738,240,000,000.00</b>	<b>26,808,000,000</b>	<b>340,709,804,40</b>
<b>Total For I2050</b>										<b>14,738,240,000,000.00</b>	<b>26,808,000,000</b>	<b>340,709,804,40</b>
IBL101 On 24/05/2022 Spot Bond			6.18000	6.18000	6.18000	6.18000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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			2.45500	313.37647	2.45500	313.28813				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL149 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 IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
IBL177 On 19/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	180,000,000,00
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000,00</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000,00</b>
IBL178 On 19/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,00</b>
IBL36 On 31/01/2022 Spot Bond			1.08000	1.08000	1.08000	1.08000				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			6.82500	112.34720	6.82500	112.32638				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	0.00000				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.40000	172.16048	1.40000	174.46764				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			5.25500	107.68587	5.25500	107.67070				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	0	150,000,00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				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			8.34000	104.97473	8.34000	104.95142				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			9.82500	110.53147	9.82500	110.50267				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	0.00000				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			8.91000	109.29582	8.91000	109.26980				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG18</b>										0.00	0	500,000,00
IDCG18 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG19 SPOT</b>										0.00	0	
<b>Total For IDCG19</b>										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG21 SPOT</b>										0.00	0	
<b>Total For IDCG21</b>										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,00
<b>Total IDCG22 SPOT</b>										0.00	0	2,500,000,00
<b>Total For IDCG22</b>										0.00	0	2,500,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG23 SPOT</b>										0.00	0	
<b>Total For IDCG23</b>										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCP07 SPOT</b>										0.00	0	
<b>Total For IDCP07</b>										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.79000	103.70732	7.79000	103.68567				0.00	0	
<b>Total IFC01 SPOT</b>										0.00	0	
<b>Total For IFC01</b>										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ING196 SPOT</b>										0.00	0	
<b>Total For ING196</b>										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ING375 SPOT</b>										0.00	0	
<b>Total For ING375</b>										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total INLV01 SPOT</b>										0.00	0	
<b>Total For INLV01</b>										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total INLV05 SPOT</b>										0.00	0	
<b>Total For INLV05</b>										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total INLV06 SPOT</b>										0.00	0	
<b>Total For INLV06</b>										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000				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 INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	25,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	99.93212	2.75000	99.92458				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	184.20694	5.08500	184.14202				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	0.00000				0.00	0	140,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	3.50000				0.00	0	
<b>Total IV039 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 IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				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			8.19500	104.36814	8.19500	104.34507				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	0.00000				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			8.20000	8.20000	8.20000	8.20000				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	0.00000				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			1.94500	171.67280	1.94500	171.62667				0.00	0	4,100,000,00
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				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	185.30275	4.98500	185.23794				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			11.36500	99.93777	11.36500	99.90668				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			6.68000	102.82196	6.68000	102.80361				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC181 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 IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	100.61735	7.40000	100.59738				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	99.56903	7.23000	103.11896				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	0.00000				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>	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	4.00000				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 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			4.00000	4.00000	4.00000	4.00000				0.00	0	
<b>Total IVZ053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ053</b>										<b>0.00</b>	<b>0</b>	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	4.10000				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	4.10000				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			4.10000	4.10000	4.10000	4.10000				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			4.10000	4.10000	4.10000	4.10000				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	4.15000				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	4.15000				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	4.15000				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			4.15000	4.15000	4.15000	4.15000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				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			6.16500	103.43680	6.16500	103.41960				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.88000	124.87287	8.88000	124.84340				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	0.00000				0.00	0	
<b>Total LBK15 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 LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				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			7.14500	103.77087	7.14500	103.75096				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	0.00000				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			9.16500	105.94299	9.16500	105.91706				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	0.00000				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.01000	95.31874	12.01000	95.28854				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			10.21500	100.33728	10.21500	100.30997				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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			6.67500	107.02577	6.67500	107.00656				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	0.00000				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	0.00000				0.00	0	250,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBP040 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 MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,450,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.79000	7.79000	7.79000	7.79000				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.97500	109.72909	5.97500	109.71124				0.00	0	1,050,000,00



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 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	0.00000				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	0.00000				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.44000	104.66765	8.44000	104.64400				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	0.00000				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			8.69000	98.91051	8.69000	98.89067				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	0.00000				0.00	0	170,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	180,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	110,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,660,000,0€
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,0€</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,0€</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.39000	99.39972	8.39000	99.37715				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	500,000,0€
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				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	0.00000				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>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.41500	103.73190	6.41500	103.71411				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.76500	105.87355	6.76500	110.87394				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			9.32000	104.40818	9.32000	109.62239				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				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			6.33000	111.49439	6.33000	111.47551				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			5.63000	105.60729	5.63000	105.59109				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			6.66000	112.84371	6.66000	112.82329			6,127,200,000,000.00	920,000,000	460,000,000	
<b>Total NBK16A SPOT</b>									<b>6,127,200,000,000.00</b>	<b>920,000,000</b>	<b>460,000,000</b>	
<b>Total For NBK16A</b>									<b>6,127,200,000,000.00</b>	<b>920,000,000</b>	<b>460,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			7.91500	110.38023	7.91500	110.35682			0.00	0	1,220,000,000	
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
NBK19 On 01/06/2022 Spot Bond			6.16000	104.20281	6.16000	104.18554			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			7.20000	114.19427	7.20000	114.17221			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			8.25500	111.08719	8.25500	111.06278			0.00	0	90,000,000	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
NBK22 On 19/11/2022 Spot Bond			5.25500	107.82730	5.25500	107.81210			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			6.92500	115.68884	6.92500	115.66745			0.00	0		
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>		
NBK24 On 19/11/2027 Spot Bond			7.96500	116.41543	7.96500	116.39073			0.00	0	1,000,000,000	
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
NBK24B On 11/02/2022 Spot Bond					0.00000	0.00000			0.00	0		
<b>Total NBK24B 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 NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.74000	5.74000	5.74000	5.74000				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	0.00000				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	33.26661	100.00000	33.19338				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	0.00000				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			8.15000	113.91191	8.15000	113.88719				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			5.66000	112.93097	5.66000	112.91356				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			7.31000	118.20078	7.31000	118.17734				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			6.11500	112.22423	6.11500	112.20556				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			5.79000	109.56453	5.79000	109.54753				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	0.00000				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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			10.11500	10.11500	10.11500	10.11500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK511 On 21/02/2022 Spot Bond					0.00000	0.00000				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>	
NBK521 On 21/02/2024 Spot Bond					0.00000	0.00000				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>	
NBK531 On 21/02/2026 Spot Bond					0.00000	0.00000				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>	
NBK541 On 21/02/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NBKB62 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 NBKB62</b>										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
<b>Total NBKB64 SPOT</b>										0.00	0	200,000,00
<b>Total For NBKB64</b>										0.00	0	200,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN82 SPOT</b>										0.00	0	
<b>Total For NCLN82</b>										0.00	0	
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>										0.00	0	
<b>Total For NCLN82/JIBAR</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.28500	106.74484	9.28500	106.71851				0.00	0	
<b>Total NCLN83 SPOT</b>										0.00	0	
<b>Total For NCLN83</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN84 SPOT</b>										0.00	0	
<b>Total For NCLN84</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.32000	106.21247	9.32000	106.18618				0.00	0	
<b>Total NCLN85 SPOT</b>										0.00	0	
<b>Total For NCLN85</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN87 SPOT</b>										0.00	0	
<b>Total For NCLN87</b>										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN90 SPOT</b>										0.00	0	
<b>Total For NCLN90</b>										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN91 SPOT</b>										0.00	0	
<b>Total For NCLN91</b>										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NDAL02 SPOT</b>										0.00	0	
<b>Total For NDAL02</b>										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NDAL03 SPOT</b>										0.00	0	
<b>Total For NDAL03</b>										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	1,110,000,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL01G On 01/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	150,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	810,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NGLT1A 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 NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	3,130,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,130,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>3,130,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	30,000,000	10,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.94100	4.94100	4.94100	4.94100				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	3.69500				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	2.98500				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			3.40500	3.40500	3.40500	3.40500				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI38 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	4.94000				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			3.09000	3.09000	3.09000	3.09000				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	198.48290	3.45000	198.42160				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			3.48000	3.48000	3.48000	3.48000				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	3.34000				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	202.67092	3.48500	202.60815				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			5.05500	107.90750	5.05500	107.86938				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NN022 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 NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN097 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NNF010 On 12/06/2025 Spot Bond					0.00000	0.00000				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>	
NNF011 On 24/06/2025 Spot Bond					0.00000	0.00000				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>	
NNF012 On 24/06/2025 Spot Bond					0.00000	0.00000				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>	
NNF013 On 15/07/2025 Spot Bond					0.00000	0.00000				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>	
NNF014 On 07/07/2025 Spot Bond					0.00000	0.00000				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>	
NNF015 On 21/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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>	
NNF021 On 18/11/2021 Spot Bond					0.00000	0.00000				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>	
NNF022 On 17/02/2026 Spot Bond					0.00000	0.00000				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>	
NNF023 On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF03 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 NNF03</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 20/07/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF030</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF031 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 06/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF032 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF032</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF033 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF033</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 19/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF034 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF034</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 25/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF035 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF035</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 25/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF036 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF036</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 01/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF037 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF037</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 14/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF038</b>									<b>0.00</b>	<b>0</b>	
NNF03 On 29/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NNF039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>									<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000			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>	
NNF04 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF040 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>
<b>Total For NNF040</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>
NNF04 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF041</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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			6.83500	109.24083	6.83500	109.22087				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			2.58500	199.17499	2.58500	199.11813				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			9.57000	115.63880	9.57000	115.60926				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	13.97076	100.00000	13.93983				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NTC26 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 NTC26</b>									<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total NTC27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>									<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			6.00500	106.24202	6.00500	106.22493			0.00	0	700,000.00
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000.00</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>700,000.00</b>
OML07 On 19/03/2025 Spot Bond			7.54200	114.44081	7.54200	114.41780			0.00	0	1,966,800.00
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,966,800.00</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,966,800.00</b>
OML09 On 14/09/2022 Spot Bond			6.19500	108.96519	6.19500	108.94713			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			7.84500	116.19255	7.84500	116.16825		313,800,000.00.00		40,000,000	760,000.00

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 OML10 SPOT</b>									<b>313,800,000,000.00</b>	<b>40,000,000</b>	<b>760,000,000</b>
<b>Total For OML10</b>									<b>313,800,000,000.00</b>	<b>40,000,000</b>	<b>760,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000			0.00	0	100,000,000
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.49000	114.07599	7.52000	113.91089				122,078,451,536,000.00	1,084,389,646,400	2,935,919,828,000
<b>Total R186 SPOT</b>										<b>22,078,451,536,000.00</b>	<b>084,389,646,400</b>	<b>935,919,828,000</b>
<b>Total For R186</b>										<b>22,078,451,536,000.00</b>	<b>084,389,646,400</b>	<b>935,919,828,000</b>
R197 On 07/12/2023 Spot Bond			1.38500	320.94912	1.38500	320.86790				3,713,228,904,500.00	2,681,031,700	90,860,907,500
<b>Total R197 SPOT</b>										<b>3,713,228,904,500.00</b>	<b>2,681,031,700</b>	<b>90,860,907,500</b>
<b>Total For R197</b>										<b>3,713,228,904,500.00</b>	<b>2,681,031,700</b>	<b>90,860,907,500</b>
R202 On 07/12/2033 Spot Bond			3.94100	235.74354	3.94100	235.66766				40,168,248,400,000.00	10,192,400,000	186,916,460,300
<b>Total R202 SPOT</b>										<b>10,168,248,400,000.00</b>	<b>10,192,400,000</b>	<b>186,916,460,300</b>
<b>Total For R202</b>										<b>10,168,248,400,000.00</b>	<b>10,192,400,000</b>	<b>186,916,460,300</b>
R2023 On 28/02/2023 Spot Bond			5.20500	106.90334	5.17000	106.94331				487,465,853,897,500.00	477,899,299,500	943,562,546,400
<b>Total R2023 SPOT</b>										<b>17,465,853,897,500.00</b>	<b>477,899,299,500</b>	<b>943,562,546,400</b>
<b>Total For R2023</b>										<b>17,465,853,897,500.00</b>	<b>477,899,299,500</b>	<b>943,562,546,400</b>
R2030 On 31/01/2030 Spot Bond			8.94500	94.25148	8.92000	94.37048				193,871,921,613,000.00	916,028,163,400	2,050,624,248,700
<b>Total R2030 SPOT</b>										<b>13,871,921,613,000.00</b>	<b>916,028,163,400</b>	<b>2,050,624,248,700</b>
<b>Total For R2030</b>										<b>13,871,921,613,000.00</b>	<b>916,028,163,400</b>	<b>2,050,624,248,700</b>
R2032 On 31/03/2032 Spot Bond			9.66000	93.25148	9.62000	93.47440				551,008,204,880,000.00	781,677,868,000	1,588,622,468,000
<b>Total R2032 SPOT</b>										<b>11,008,204,880,000.00</b>	<b>781,677,868,000</b>	<b>588,622,468,000</b>
<b>Total For R2032</b>										<b>11,008,204,880,000.00</b>	<b>781,677,868,000</b>	<b>588,622,468,000</b>
R2035 On 28/02/2035 Spot Bond			10.33000	92.94526	10.25000	93.45574				475,739,877,403,000.00	917,302,989,100	1,653,590,065,100
<b>Total R2035 SPOT</b>										<b>15,739,877,403,000.00</b>	<b>917,302,989,100</b>	<b>553,590,065,100</b>
<b>Total For R2035</b>										<b>15,739,877,403,000.00</b>	<b>917,302,989,100</b>	<b>553,590,065,100</b>
R2037 On 31/01/2037 Spot Bond			10.57000	84.16811	10.49500	84.64542				100,457,295,000,000.00	851,793,500,000	980,833,672,300
<b>Total R2037 SPOT</b>										<b>13,457,295,000,000.00</b>	<b>851,793,500,000</b>	<b>980,833,672,300</b>
<b>Total For R2037</b>										<b>13,457,295,000,000.00</b>	<b>851,793,500,000</b>	<b>980,833,672,300</b>
R2040 On 31/01/2040 Spot Bond			10.71000	86.12713	10.64000	86.60275				863,241,782,000,000.00	454,084,200,000	1,097,127,425,800
<b>Total R2040 SPOT</b>										<b>13,241,782,000,000.00</b>	<b>454,084,200,000</b>	<b>1,097,127,425,800</b>
<b>Total For R2040</b>										<b>13,241,782,000,000.00</b>	<b>454,084,200,000</b>	<b>1,097,127,425,800</b>
R2044 On 31/01/2044 Spot Bond			10.77000	82.79845	10.70500	83.24535				916,118,012,000,000.00	735,015,600,000	1,348,613,170,200
<b>Total R2044 SPOT</b>										<b>16,118,012,000,000.00</b>	<b>735,015,600,000</b>	<b>348,613,170,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For R2044</b>									<b>16,118,012,000,000.00</b>	<b>735,015,600,000</b>	<b>348,613,170,20</b>
R2048 On 28/02/2048 Spot Bond			10.70000	86.31801	10.63000	86.81828			644,458,620,000,000.00	2,022,846,600,000	3,336,349,155,80
<b>Total R2048 SPOT</b>									<b>14,458,620,000,000.00</b>	<b>022,846,600,000</b>	<b>336,349,155,80</b>
<b>Total For R2048</b>									<b>14,458,620,000,000.00</b>	<b>022,846,600,000</b>	<b>336,349,155,80</b>
R209 On 31/03/2036 Spot Bond			10.28500	71.66876	10.21500	72.05771			830,178,522,000,000.00	858,549,200,000	838,419,536,00
<b>Total R209 SPOT</b>									<b>10,178,522,000,000.00</b>	<b>858,549,200,000</b>	<b>338,419,536,00</b>
<b>Total For R209</b>									<b>10,178,522,000,000.00</b>	<b>858,549,200,000</b>	<b>338,419,536,00</b>
R210 On 31/03/2028 Spot Bond			3.00000	208.67992	2.98500	208.80712			29,100,000,000.00	9,700,000	56,394,277,00
<b>Total R210 SPOT</b>									<b>29,100,000,000.00</b>	<b>9,700,000</b>	<b>56,394,277,00</b>
<b>Total For R210</b>									<b>29,100,000,000.00</b>	<b>9,700,000</b>	<b>56,394,277,00</b>
R212 On 31/01/2022 Spot Bond			0.75000	172.74569	0.75000	172.70492			105,000,000,000,000.00	140,000,000,000	249,653,851,30
<b>Total R212 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>140,000,000,000</b>	<b>249,653,851,30</b>
<b>Total For R212</b>									<b>15,000,000,000,000.00</b>	<b>140,000,000,000</b>	<b>249,653,851,30</b>
R213 On 28/02/2031 Spot Bond			9.34500	88.06541	9.30500	88.26966			820,224,801,886,500.00	408,798,801,700	523,306,143,60
<b>Total R213 SPOT</b>									<b>10,224,801,886,500.00</b>	<b>408,798,801,700</b>	<b>523,306,143,60</b>
<b>Total For R213</b>									<b>10,224,801,886,500.00</b>	<b>408,798,801,700</b>	<b>523,306,143,60</b>
R214 On 28/02/2041 Spot Bond			10.70500	68.33113	10.63500	68.72581			574,874,639,000,000.00	147,115,800,000	687,558,965,30
<b>Total R214 SPOT</b>									<b>14,874,639,000,000.00</b>	<b>147,115,800,000</b>	<b>687,558,965,30</b>
<b>Total For R214</b>									<b>14,874,639,000,000.00</b>	<b>147,115,800,000</b>	<b>687,558,965,30</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	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 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	0.00000				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,000,000,00
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total RES41 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 RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			6.81500	106.91908	6.81500	106.89951				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			11.36000	95.67584	11.36000	95.64695				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			10.66500	100.74846	10.66500	100.71985				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	0.00000				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			9.63000	100.94471	9.63000	100.91877				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.32500	106.83035	5.32500	106.81510				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	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 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			7.46500	112.13270	7.46500	112.11036			201,555,000,000.00	27,000,000	9,000,000
<b>Total SBS20 SPOT</b>									<b>201,555,000,000.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
<b>Total For SBS20</b>									<b>201,555,000,000.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			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			6.13500	113.64389	6.13500	113.62492			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			7.55500	103.85172	7.55500	103.83080			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			7.87500	109.91931	7.87500	109.89611			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			6.53000	113.46041	6.53000	113.44060			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			6.72000	107.14671	6.72000	107.12715			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.75000	105.49844	8.75000	105.47349			0.00	0	150,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBS4 On 16/11/2021 Spot Bond			4.21500	102.90958	4.21500	102.89786			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			5.43000	107.57678	5.43000	107.56111			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			7.12500	114.87328	7.12500	114.85143			0.00	0	
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			7.95500	116.05809	7.95500	116.03350				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			5.53000	112.19261	5.53000	112.17570				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			4.64000	102.23625	4.64000	102.22330				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			6.20500	6.20500	6.20500	6.20500				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	0.00000				0.00	0	310,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	500,000,000	5,000,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>5,000,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>500,000,000</b>	<b>5,000,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.11000	104.27111	5.11000	104.25674				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	0.00000				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	0.00000				0.00	0	
<b>Total SBS58 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 SBS58</b>										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS60 SPOT</b>										0.00	0	
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
<b>Total SBS67 SPOT</b>										0.00	0	300,000,00
<b>Total For SBS67</b>										0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81500	317.87859	1.81500	317.79445				0.00	0	300,000,00
<b>Total SBSI11 SPOT</b>										0.00	0	300,000,00
<b>Total For SBSI11</b>										0.00	0	300,000,00
SBSI14 On 07/12/2033 Spot Bond			4.89100	4.89100	4.89100	4.89100				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	2,028,043,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,028,043,90</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>2,028,043,90</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	890,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.26500	108.06716	7.26500	108.04609				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT205</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				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>	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SLRB6 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 SLRB6</b>										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC2 SPOT</b>										0.00	0	
<b>Total For SLRC2</b>										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC4 SPOT</b>										0.00	0	
<b>Total For SLRC4</b>										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC5 SPOT</b>										0.00	0	
<b>Total For SLRC5</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.96500	110.90390	6.96500	110.88316				0.00	0	
<b>Total SNT03 SPOT</b>										0.00	0	
<b>Total For SNT03</b>										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SNT04 SPOT</b>										0.00	0	
<b>Total For SNT04</b>										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SNT05 SPOT</b>										0.00	0	
<b>Total For SNT05</b>										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	880,000,000	6,540,000,000
<b>Total SOLB01 SPOT</b>										0.00	880,000,000	6,540,000,000
<b>Total For SOLB01</b>										0.00	880,000,000	6,540,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA10 SPOT</b>										0.00	0	
<b>Total For SPDA10</b>										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA12 SPOT</b>										0.00	0	
<b>Total For SPDA12</b>										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	300,000,000	300,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
SPGC0 On 01/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			3.64500	3.64500	3.64500	3.64500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN017 On 21/12/2026 Spot Bond			7.51500	113.95754	7.51500	113.93457				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			8.81500	91.12468	8.81500	91.10333				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>	
SSN029 On 07/12/2023 Spot Bond					0.00000	0.00000				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>	
SSN040 On 13/10/2023 Spot Bond					0.00000	0.00000				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>	
SSN041 On 13/10/2023 Spot Bond			6.56500	109.24815	6.56500	109.22888				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>	
SSN043 On 31/01/2038 Spot Bond			4.89000	108.46013	4.89000	108.42231				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>	
SSN044 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 30/04/2027 Spot Bond					0.00000	0.00000				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>	
SSN047 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 08/12/2023 Spot Bond			2.41500	2.41500	2.41500	2.41500				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>	
SSN054 On 26/10/2022 Spot Bond					0.00000	0.00000				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>	
SSN055 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN055 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 SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	0.00000				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			3.03000	3.03000	3.03000	3.03000				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			5.09000	5.09000	5.09000	5.09000				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			3.95000	3.95000	3.95000	3.95000				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	4.16500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			4.81600	4.81600	4.81600	4.81600				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			9.60500	94.59671	9.60500	94.57221				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			4.21000	93.95105	4.21000	93.92013				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 07/12/2033 Spot Bond			4.99600	88.59206	4.99600	88.56105				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 04/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN11(On 10/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN113</b>										<b>0.00</b>	<b>0</b>	
SSN11(On 11/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN114 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 SSN114</b>										<b>0.00</b>	<b>0</b>	
SSN114 On 11/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN115</b>										<b>0.00</b>	<b>0</b>	
SSN115 On 19/08/2021 Spot Bond					0.00000	0.00000				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>	
SSN116 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN117 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN117</b>										<b>0.00</b>	<b>0</b>	
SSN117 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN118</b>										<b>0.00</b>	<b>0</b>	
SSN118 On 09/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN119</b>										<b>0.00</b>	<b>0</b>	
SSN119 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	45,000,000.00
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000.00</b>
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000.00</b>
SZ25 On 30/09/2025 Spot Bond			8.11000	105.86730	8.11000	105.84430				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				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			4.28500	103.09838	4.28500	103.08645				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	0.00000				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	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	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 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	0.00000				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	102.87375	7.21000	102.84947				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.28500	103.56569	4.28500	103.55370				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.27000	103.20207	4.27000	103.19016				0.00	0	
<b>Total TH14A8 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 TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	9.82000				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	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 TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15D2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	103.52915	8.49000	103.50537				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	102.39698	5.76000	102.38092				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16C1 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 TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.26500	106.36446	6.26500	106.34663				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.36500	109.67214	7.36500	109.65060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				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			7.99000	106.35044	7.99000	106.32768				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.86500	110.44932	6.86500	110.42906			49,428,000,000.00	7,200,000	1,438,900,000.00	
<b>Total TN23 SPOT</b>									<b>49,428,000,000.00</b>	<b>7,200,000</b>	<b>1,438,900,000.00</b>	
<b>Total For TN23</b>									<b>49,428,000,000.00</b>	<b>7,200,000</b>	<b>1,438,900,000.00</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.71589	100.00000	26.65708			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			8.53000	107.28454	8.53000	107.25978			34,120,000,000.00	4,000,000	7,650,000,000.00	
<b>Total TN25 SPOT</b>									<b>34,120,000,000.00</b>	<b>4,000,000</b>	<b>7,650,000,000.00</b>	
<b>Total For TN25</b>									<b>34,120,000,000.00</b>	<b>4,000,000</b>	<b>7,650,000,000.00</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.70012	100.00000	16.66275			0.00	0		
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			9.26000	99.95300	9.26000	99.92841			37,040,000,000.00	4,000,000	13,352,000,00
<b>Total TN27 SPOT</b>									<b>37,040,000,000.00</b>	<b>4,000,000</b>	<b>13,352,000,00</b>
<b>Total For TN27</b>									<b>37,040,000,000.00</b>	<b>4,000,000</b>	<b>13,352,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.90650	100.00000	10.88249			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.57500	102.51554	10.57500	102.48668			0.00	0	25,000,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.04143	8.00000	119.01592			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			11.99000	93.77793	11.99000	93.74810			959,200,000,000.00	80,000,000	2,500,000,00
<b>Total TN40 SPOT</b>									<b>959,200,000,000.00</b>	<b>80,000,000</b>	<b>2,500,000,00</b>
<b>Total For TN40</b>									<b>959,200,000,000.00</b>	<b>80,000,000</b>	<b>2,500,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.02008	10.75000	102.99062			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	0.00000			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	0.00000			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	101.70492	7.61000	101.69100			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	0.00000			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	0.00000			0.00	0	
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.27500	105.09663	6.27500	105.07899			0.00	0	
<b>Total TRA3A4 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 TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.56500	109.04556	6.56500	109.02631				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	0.00000				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	0.00000				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	102.33264	8.62000	102.30905				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	0.00000				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	0.00000				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	0.00000				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>	
TWC37 On 21/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TWC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC376</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 16/09/2021 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total TWC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC378</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 14/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC379 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 TWC379</b>									<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.93000	109.14943	9.93000	109.12069			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	100,000,00
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000			0.00	0	200,000,00
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.00e+017</b>	<b>257,633,082,700</b>	<b>318,742,196,800</b>
<b>Total for SPOT :</b>										<b>1.00e+017</b>	<b>257,633,082,700</b>	<b>318,742,196,800</b>
<b>Total Futures</b>										<b>1.00e+017</b>	<b>257,633,444,217</b>	<b>318,743,420,000</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>120,400</b>
<b>Grand Total:</b>										<b>1.00e+017</b>	<b>257,633,444,217</b>	<b>318,743,540,500</b>