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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/09/2021

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	04/11/2021	Bond Future			11.14326	77.47024	11.13520	77.51366			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.37905	78.36496	11.37039	78.41023			0.00	0	
ES33	On	05/05/2022	Bond Future			11.61590	75.52469	11.60655	75.57214			0.00	0	
ES33	On	04/08/2022	Bond Future			11.86273	76.41071	11.85270	76.46009			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	04/11/2021	Bond Future			11.64508	75.99914	11.63699	76.04905			37,999,570.00	500	4,77
ES42	On	03/02/2022	Bond Future			11.85972	76.87749	11.85107	76.92928			0.00	0	
ES42	On	05/05/2022	Bond Future			12.08285	73.53854	12.07353	73.59263			0.00	0	
ES42	On	04/08/2022	Bond Future			12.30899	74.39987	12.29903	74.45594			0.00	0	
<b>Total ES42 Future</b>												<b>37,999,570.00</b>	<b>500</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>37,999,570.00</b>	<b>500</b>	<b>4,77</b>
I2025	On	04/11/2021	Bond Future			155.30452	155.30452	155.22771	155.22771			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.51687	155.51687	155.44176	155.44176			0.00	0	
I2025	On	05/05/2022	Bond Future			157.37609	157.37609	157.30351	157.30351			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			157.70538	157.70538	157.63470	157.63470				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>4,84</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>4,84</b>
I2029	On	04/11/2021	Bond Future			114.38267	114.38267	114.14067	114.14067				0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.70384	115.70384	115.46091	115.46091				0.00	0	
I2029	On	05/05/2022	Bond Future			115.88940	115.88940	115.64609	115.64609				0.00	0	
I2029	On	04/08/2022	Bond Future			117.32140	117.32140	117.07715	117.07715				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>2,96</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>2,96</b>
I2033	On	04/11/2021	Bond Future			108.27620	108.27620	108.27044	108.27044				0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.52677	109.52677	109.52278	109.52278				0.00	0	
I2033	On	05/05/2022	Bond Future			109.55825	109.55825	109.55661	109.55661				0.00	0	
I2033	On	04/08/2022	Bond Future			110.91199	110.91199	110.91228	110.91228				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>8,97</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>8,97</b>
I2038	On	04/11/2021	Bond Future			120.65927	120.65927	120.49492	120.49492				0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.27382	120.27382	120.10965	120.10965				0.00	0	
I2038	On	05/05/2022	Bond Future			121.71183	121.71183	121.54838	121.54838				0.00	0	
I2038	On	04/08/2022	Bond Future			121.39874	121.39874	121.23534	121.23534				0.00	0	
<b>Total I2038 Future</b>													<b>0.00</b>	<b>0</b>	<b>5,94</b>
<b>Total For I2038</b>													<b>0.00</b>	<b>0</b>	<b>5,94</b>
I2046	On	04/11/2021	Bond Future			108.07290	108.07290	108.06609	108.06609				0.00	0	17,21
I2046	On	03/02/2022	Bond Future			109.32114	109.32114	109.31628	109.31628				0.00	0	
I2046	On	05/05/2022	Bond Future			108.74640	108.74640	108.74370	108.74370				0.00	0	
I2046	On	04/08/2022	Bond Future			110.09025	110.09025	110.08962	110.08962				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>17,21</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>17,21</b>
I2050	On	04/11/2021	Bond Future			111.81963	111.81963	111.19051	111.19051				0.00	0	8,60
I2050	On	03/02/2022	Bond Future			111.13357	111.13357	110.49910	110.49910				0.00	0	
I2050	On	05/05/2022	Bond Future			112.46240	112.46240	111.82282	111.82282				0.00	0	
I2050	On	04/08/2022	Bond Future			111.83466	111.83466	111.18924	111.18924				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>8,60</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>8,60</b>
R186	On	04/11/2021	Bond Future			7.46555	116.73540	7.45152	116.79876		5.79		13,307,835.60	114	63,18
R186	On	03/02/2022	Bond Future			7.65467	112.77354	7.63925	112.83956		5.59		0.00	0	
R186	On	05/05/2022	Bond Future			7.85537	114.09545	7.83826	114.16472		5.30		0.00	0	
R186	On	04/08/2022	Bond Future			8.07242	110.14733	8.05353	110.21950		5.31		0.00	0	

Contract Details				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>13,307,835.60</b>	<b>114</b>	<b>63,18</b>
R186	On	04/11/2021	Bond Future	8.10	Call			3,124.20000	3.12420	3,053,580	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			241.61000	0.24161	234,350	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,161.71000	3.16171	3,091,110	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			235.39000	0.23539	228,150	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,086.81000	3.08681	3,016,190	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			247.96000	0.24796	240,700	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,979.25000	1.97925	1,910,860	5.89	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			551.87000	0.55187	546,840	5.89	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,800.74000	5.80074	5,734,140	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			36.30000	0.03630	33,060	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,514.89000	2.51489	2,542,730	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			978.80000	0.97880	940,280	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,487.26000	2.48726	2,514,760	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			994.89000	0.99489	956,040	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,459.80000	2.45980	2,486,970	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			962.87000	0.96287	924,690	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,076.95000	2.07695	2,028,700	5.35	0.00	0	4:
R186	On	05/05/2022	Bond Future	8.64	Call			4,086.13000	4.08613	4,024,480	5.78	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,110.59000	3.11059	3,053,890	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			898.11000	0.89811	905,730	5.78	0.00	0	4:
R186	On	05/05/2022	Bond Future	8.30	Put			1,260.25000	1.26025	1,272,820	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,284.07000	3.28407	3,320,470	5.12	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			993.89000	0.99389	961,020	5.12	0.00	0	4:
R186	On	05/05/2022	Bond Future	7.88	Put			1,908.07000	1.90807	1,929,090	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,137.76000	3.13776	3,080,900	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,247.78000	1.24778	1,260,190	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,165.37000	3.16537	3,108,340	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,235.77000	1.23577	1,248,010	5.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,076.40000	2.07640	2,099,960	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,402.32000	2.40232	2,354,090	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,110.55000	2.11055	2,134,490	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,423.06000	2.42306	2,374,640	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,093.21000	2.09321	2,116,960	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,444.32000	2.44432	2,395,710	5.36	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>31,65</b>
<b>Total For R186</b>												<b>13,307,835.60</b>	<b>114</b>	<b>94,84</b>
R197	On	04/11/2021	Bond Future			326.63405	326.63405	326.64123	326.64123			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.18699	322.18699	322.19969	322.19969			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			326.03928	326.03928	326.05914	326.05914			0.00	0	
R197	On	04/08/2022	Bond Future			321.69385	321.69385	321.71970	321.71970			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,27</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,27</b>
R202	On	04/11/2021	Bond Future			240.31724	240.31724	240.42200	240.42200			0.00	0	8,3
R202	On	03/02/2022	Bond Future			238.72694	238.72694	238.83694	238.83694			0.00	0	
R202	On	05/05/2022	Bond Future			241.58125	241.58125	241.69754	241.69754			0.00	0	
R202	On	04/08/2022	Bond Future			240.11801	240.11801	240.24027	240.24027			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,32</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,32</b>
R2023	On	04/11/2021	Bond Future			4.95362	104.98374	4.94216	104.99845		1.01	0.00	0	14,7
R2023	On	03/02/2022	Bond Future			5.06216	106.17048	5.04611	106.18712		0.95	0.00	0	
R2023	On	05/05/2022	Bond Future			5.16126	103.50449	5.13726	103.52359		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			5.29213	104.72979	5.25361	104.75118		0.62	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,7</b>
R2023	On	04/11/2021	Bond Future	4.91	Call			148.35000	0.14835	137,580	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			189.63000	0.18963	193,570	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			155.03000	0.15503	144,040	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			183.47000	0.18347	187,190	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			141.83000	0.14183	131,280	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			195.95000	0.19595	200,110	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			230.18000	0.23018	235,760	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			253.27000	0.25327	242,450	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			238.87000	0.23887	244,690	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			259.39000	0.25939	248,450	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			234.63000	0.23463	240,330	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			265.31000	0.26531	254,250	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			982.26000	0.98226	964,610	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			55.67000	0.05567	57,120	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			968.15000	0.96815	950,540	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			57.25000	0.05725	58,740	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			975.11000	0.97511	957,480	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			56.36000	0.05636	57,830	0.99	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			99.41000	0.09941	103,960	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			538.77000	0.53877	521,880	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			98.33000	0.09833	102,830	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			529.92000	0.52992	513,130	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			100.49000	0.10049	105,090	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			534.34000	0.53434	517,500	0.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>14,76</b>
R2030	On	04/11/2021	Bond Future			8.90876	96.95375	8.90020	97.00130		9.69		0.00	0	99,40
R2030	On	03/02/2022	Bond Future			9.09675	94.04579	9.08748	94.09555		9.49		0.00	0	
R2030	On	05/05/2022	Bond Future			9.29296	95.14844	9.28286	95.20081		8.99		0.00	0	
R2030	On	04/08/2022	Bond Future			9.50352	92.25040	9.49257	92.30515		8.97		0.00	0	
<b>Total R2030 Future</b>													<b>0.00</b>	<b>0</b>	<b>99,40</b>
R2030	On	04/11/2021	Bond Future	10.60	Call			8,905.81000	8.90581	8,853,940	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			34.36000	0.03436	30,040	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			327.67000	0.32767	297,520	9.10		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			1,917.16000	1.91716	1,907,680	9.53		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,190.15000	1.19015	1,133,120	9.53		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,862.97000	12.86297	12,814,900	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			4.81000	0.00481	3,890	11.92		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			192.43000	0.19243	179,480	10.67		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,545.63000	5.54563	5,485,130	10.67		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			869.32000	0.86932	850,110	9.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			35.26000	0.03526	30,850	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			3,913.52000	3.91352	3,930,920	9.10		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,141.78000	1.14178	1,085,570	9.52		0.00	0	3,25
R2030	On	04/11/2021	Bond Future	9.30	Call			2,897.91000	2.89791	2,830,920	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			709.27000	0.70927	689,830	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,097.66000	3.09766	3,030,770	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			2.44000	0.00244	1,920	11.92		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			12,031.13000	12.03113	11,982,660	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,953.90000	8.95390	8,902,100	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			33.49000	0.03349	29,240	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,857.72000	8.85772	8,805,760	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			639.87000	0.63987	620,530	9.99		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,516.64000	2.51664	2,449,880	9.84		0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			1,981.09000	1.98109	1,972,430	9.52		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,665.00000	4.66500	4,608,360	10.22		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,038.57000	1.03857	1,031,690	10.22		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,114.47000	3.11447	3,061,860	9.75		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,718.23000	1.71823	1,715,380	9.75		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,674.40000	4.67440	4,694,000	9.08		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			9,166.27000	9.16627	9,110,020	11.49		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			282.39000	0.28239	275,900	11.49		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,284.02000	1.28402	1,278,380	10.01		0.00	0	

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	03/02/2022	Bond Future	9.60	Call		3,985.35000	3.98535	3,929,950	10.01	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		2,999.97000	2.99997	3,006,690	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,565.62000	1.56562	1,561,740	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,547.49000	1.54749	1,543,490	9.83	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,450.67000	3.45067	3,396,790	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,529.54000	1.52954	1,525,420	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,382.08000	3.38208	3,328,440	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,713.67000	1.71367	1,670,630	9.40	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		832.09000	0.83209	801,930	9.08	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,416.30000	3.41630	3,362,540	9.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,523.06000	1.52306	1,523,110	9.53	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,980.41000	2.98041	2,935,240	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,632.97000	2.63297	2,640,170	9.05	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,411.66000	5.41166	5,436,330	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		655.15000	0.65515	634,570	8.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		3,912.20000	3.91220	3,927,700	8.78	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,845.68000	1.84568	1,808,810	8.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		9,139.07000	9.13907	9,082,660	10.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,222.55000	1.22255	1,220,890	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,903.22000	4.90322	4,850,900	9.53	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,173.06000	4.17306	4,190,220	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,678.61000	1.67861	1,643,400	8.74	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		8,863.37000	8.86337	8,902,310	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		346.21000	0.34621	332,780	8.40	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		1,071.05000	1.07105	1,043,350	8.52	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		6,830.98000	6.83098	6,862,770	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,817.72000	5.81772	5,763,640	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,211.34000	1.21134	1,209,630	9.78	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,855.21000	5.85521	5,801,070	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,200.23000	1.20023	1,198,460	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,780.30000	5.78030	5,726,270	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		566.81000	0.56681	562,770	10.69	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,026.47000	3.02647	3,038,000	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,339.77000	3.33977	3,296,410	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,003.25000	3.00325	3,014,640	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,286.71000	3.28671	3,243,620	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,049.84000	3.04984	3,061,500	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,313.18000	3.31318	3,269,960	9.00	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>25,85</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>125,26</b>
R2032	On	04/11/2021	Bond Future			9.59228	92.18294	9.56845	92.32857		11.25	1,014,012.34	11	126,47
R2032	On	03/02/2022	Bond Future			9.78350	93.22527	9.75841	93.37408		10.71	0.00	0	
R2032	On	05/05/2022	Bond Future			9.97896	90.17163	9.95244	90.32422		10.68	0.00	0	
R2032	On	04/08/2022	Bond Future			10.18190	91.21595	10.15394	91.37200		10.27	0.00	0	
<b>Total R2032 Future</b>												<b>1,014,012.34</b>	<b>11</b>	<b>126,47</b>
R2032	On	04/11/2021	Bond Future	11.70	Call			11,895.38000	11.89538	11,748,130	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			14.21000	0.01421	12,590	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,945.57000	11.94557	11,798,350	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,074.04000	1.07404	1,085,380	11.65	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,655.62000	2.65562	2,521,330	11.65	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			17,243.18000	17.24318	17,097,500	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			13.75000	0.01375	12,160	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,845.17000	11.84517	11,697,870	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.21000	0.00021	0,160	14.02	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			14.69000	0.01469	13,020	14.02	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			2,531.57000	2.53157	2,585,420	11.07	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,057.06000	1.05706	965,280	11.07	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,177.35000	1.17735	1,194,820	11.52	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,745.97000	2.74597	2,641,910	10.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,440.35000	2.44035	2,485,100	10.76	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			5,880.78000	5.88078	5,983,950	9.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			924.89000	0.92489	936,800	11.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,905.21000	3.90521	3,785,090	11.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,676.97000	1.67697	1,705,660	11.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			4,805.96000	4.80596	4,893,440	10.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,218.24000	1.21824	1,236,630	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,161.96000	5.16196	5,030,620	11.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			660.98000	0.66098	667,410	12.24	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,742.72000	4.74272	4,614,580	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,319.51000	1.31951	1,340,180	11.37	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,129.99000	3.12999	3,188,160	10.56	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			650.97000	0.65097	605,330	9.76	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			6,072.68000	6.07268	5,935,780	11.82	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			536.21000	0.53621	540,260	12.49	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			5,504.44000	5.50444	5,370,800	11.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,074.21000	1.07421	1,089,380	11.63	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,000.62000	3.00062	3,056,340	10.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,032.75000	1.03275	971,420	10.06	0.00	0	9



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.95	Call		7.38064000	7.38064	7,238,260	12.24	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		935.69000	0.93569	947,830	11.81	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.67	Call		2,317.71000	2.31771	2,221,620	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		2,844.67000	2.84467	2,897,390	10.64	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.57	Put		3,162.92000	3.16292	3,221,700	10.55	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,062.39000	2.06239	1,971,750	10.56	0.00	0	4
R2032	On	03/02/2022	Bond Future	11.13	Call		8,211.88000	8.21188	8,067,120	12.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,119.46000	5.11946	4,988,420	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,190.77000	1.19077	1,208,540	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,034.94000	5.03494	4,904,520	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		2,034.98000	2.03498	1,944,950	10.55	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.62	Call		2,173.83000	2.17383	2,080,740	10.60	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call		6,028.57000	6.02857	5,891,900	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		5,077.25000	5.07725	4,946,520	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,204.53000	1.20453	1,222,610	11.49	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,294.00000	4.29400	4,367,220	10.34	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		2,113.95000	2.11395	2,034,580	10.34	0.00	0	7
R2032	On	05/05/2022	Bond Future	10.18	Put		2,556.15000	2.55615	2,601,180	10.82	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,854.29000	3.85429	3,746,730	10.82	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.18	Call		7,758.64000	7.75864	7,621,630	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,192.67000	1.19267	1,211,230	11.79	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,164.79000	7.16479	7,030,550	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,182.16000	1.18216	1,200,510	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,080.81000	7.08081	6,947,000	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,045.28000	1.04528	1,060,860	11.99	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.02	Put		1,203.27000	1.20327	1,222,050	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,122.78000	7.12278	6,988,750	11.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,728.99000	3.72899	3,630,290	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,416.49000	3.41649	3,473,840	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,758.62000	3.75862	3,659,540	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,390.53000	3.39053	3,447,500	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,699.47000	3.69947	3,601,160	10.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,442.60000	3.44260	3,500,340	10.24	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,3</b>
<b>Total For R2032</b>											<b>1,014,012.34</b>	<b>11</b>	<b>136,77</b>
R2035	On	04/11/2021	Bond Future			10.18361	92.26673	10.16496	92.39204	12.49	0.00	0	79,8
R2035	On	03/02/2022	Bond Future			10.37940	93.30973	10.35975	93.43800	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.57176	89.92558	10.55101	90.05733	11.99	0.00	0	
R2035	On	04/08/2022	Bond Future			10.77343	90.96429	10.75155	91.09929	11.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>79,84</b>	
R2035	On	04/11/2021	Bond Future	12.52	Call			14,045.90000	14.04590	13,919,150	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			9.76000	0.00976	8,320	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			14,098.19000	14.09819	13,971,490	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,903.06000	9.90306	9,771,120	15.37		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			84.20000	0.08420	77,570	15.37		0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			6,223.21000	6.22321	6,085,950	14.36		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			357.04000	0.35704	345,090	14.36		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,725.72000	1.72572	1,735,950	12.78		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,078.30000	2.07830	2,096,580	12.64		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,775.21000	1.77521	1,668,180	12.64		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			864.07000	0.86407	856,320	13.49		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,851.89000	3.85189	3,718,830	13.49		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,447.64000	20.44764	20,322,310	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			10.08000	0.01008	8,610	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,872.49000	6.87249	6,735,830	14.54		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			277.97000	0.27797	266,620	14.54		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,755.80000	3.75580	3,623,280	13.45		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			896.31000	0.89631	889,100	13.45		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,112.71000	2.11271	2,131,790	12.63		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,161.64000	2.16164	2,046,560	12.78		0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			9.44000	0.00944	8,050	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,993.55000	13.99355	13,866,770	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,742.01000	1.74201	1,635,780	12.63		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,638.85000	1.63885	1,647,110	12.82		0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			2,274.83000	2.27483	2,157,780	12.82		0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.07000	0.00007	0,050	15.74		0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			947.53000	0.94753	950,470	13.60		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,989.19000	3.98919	3,882,410	12.40		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,121.02000	2.12102	2,142,510	12.40		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,573.65000	5.57365	5,645,060	11.31		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			653.75000	0.65375	653,080	14.16		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,634.27000	5.63427	5,515,740	13.00		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,403.82000	1.40382	1,413,560	13.00		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,812.74000	3.81274	3,860,210	11.79		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,141.36000	1.14136	1,147,060	13.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			7,332.04000	7.33204	7,206,710	13.60		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			555.68000	0.55568	554,030	14.40		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,803.67000	6.80367	6,680,040	13.42		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put			1,068.90000	1.06890	1,073,540	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,232.81000	3.23281	3,271,730	11.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,110.40000	1.11040	1,053,540	11.31	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			9,000.86000	9.00086	8,871,920	14.16	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,373.57000	1.37357	1,382,830	13.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,938.01000	2.93801	2,972,450	12.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,874.27000	2.87427	2,780,440	12.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,549.61000	4.54961	4,607,500	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,092.26000	2.09226	2,011,460	11.79	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,747.19000	9.74719	9,617,270	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			3,829.49000	3.82949	3,724,260	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,215.44000	2.21544	2,238,480	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			6,002.81000	6.00281	5,882,440	13.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,286.76000	1.28676	1,294,660	13.14	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call			2,577.62000	2.57762	2,488,270	11.95	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,725.80000	5.72580	5,606,790	13.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			6,565.86000	6.56586	6,443,100	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,128.86000	1.12886	1,134,370	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,613.35000	6.61335	6,490,410	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,116.68000	1.11668	1,122,010	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,518.62000	6.51862	6,396,050	13.32	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			1,609.13000	1.60913	1,538,750	11.59	0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put			1,388.98000	1.38898	1,400,800	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,985.50000	7.98550	7,865,400	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,377.39000	1.37739	1,389,040	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,894.99000	7.89499	7,775,230	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,400.68000	1.40068	1,412,670	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,940.22000	7.94022	7,820,290	13.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,115.11000	4.11511	4,163,060	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			5,322.49000	5.32249	5,222,540	11.86	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,028.75000	3.02875	3,063,800	11.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,671.55000	3.67155	3,587,270	11.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,364.50000	4.36450	4,415,220	11.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,537.41000	7.53741	7,619,080	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,951.21000	3.95121	3,863,810	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,084.47000	4.08447	4,132,070	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,982.96000	3.98296	3,895,230	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,054.35000	4.05435	4,101,620	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,919.91000	3.91991	3,832,860	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,638.47000	1.63847	1,585,140	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2035 Option</b>													<b>0.00</b>	<b>0</b>	<b>13,95</b>
<b>Total For R2035</b>													<b>0.00</b>	<b>0</b>	<b>93,78</b>
R2037	On	04/11/2021	Bond Future			10.41328	87.84968	10.40483	87.90664		13.10		0.00	0	121,57
R2037	On	03/02/2022	Bond Future			10.60012	84.58862	10.59111	84.64771		13.15		0.00	0	
R2037	On	05/05/2022	Bond Future			10.79132	85.58051	10.78166	85.64218		12.63		0.00	0	
R2037	On	04/08/2022	Bond Future			10.99354	82.31497	10.98324	82.37887		12.82		0.00	0	
<b>Total R2037 Future</b>													<b>0.00</b>	<b>0</b>	<b>121,57</b>
R2037	On	04/11/2021	Bond Future	12.82	Call			14,231.64000	14.23164	14,173,080	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			8.83000	0.00883	7,230	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			14,282.55000	14.28255	14,224,030	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			8.55000	0.00855	6,990	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			14,180.69000	14.18069	14,122,090	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			9.12000	0.00912	7,480	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,523.77000	11.52377	11,461,270	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			42.91000	0.04291	37,370	16.65		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			252.30000	0.25230	234,940	15.40		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			7,129.00000	7.12900	7,054,680	15.40		0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,133.08000	1.13308	1,122,600	14.69		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,547.96000	6.54796	6,478,360	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,120.81000	1.12081	1,110,300	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,595.21000	6.59521	6,525,580	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,108.67000	1.10867	1,098,130	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,500.77000	6.50077	6,431,200	14.69		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,711.62000	7.71162	7,645,800	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,452.46000	1.45246	1,448,310	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,756.38000	7.75638	7,690,510	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,440.40000	1.44040	1,436,200	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,801.41000	7.80141	7,735,480	14.12		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,428.67000	1.42867	1,424,410	14.12		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,696.81000	1.69681	1,663,060	12.05		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Put			4,255.97000	4.25597	4,269,590	12.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,737.33000	3.73733	3,687,390	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,319.20000	4.31920	4,333,160	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,548.11000	5.54811	5,490,430	13.21		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,901.50000	2.90150	2,907,720	13.21		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put			7,460.84000	7.46084	7,490,990	12.05		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,768.32000	3.76832	3,718,210	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,287.49000	4.28749	4,301,280	12.74		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call			3,799.42000	3.79942	3,749,140	12.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>122,92</b>
R2040 On 04/11/2021 Bond Future			10.53486	90.11498	10.52124	90.21384		13.64		0.00	0	81,95
R2040 On 03/02/2022 Bond Future			10.71642	86.62921	10.70204	86.73077		13.72		0.00	0	
R2040 On 05/05/2022 Bond Future			10.90168	87.64516	10.88647	87.74973		13.16		0.00	0	
R2040 On 04/08/2022 Bond Future			11.09735	84.15278	11.08127	84.26024		13.37		0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>81,95</b>
R2040 On 04/11/2021 Bond Future	12.90	Call			14,925.54000	14.92554	14,824,820	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			11.71000	0.01171	9,850	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			14,979.02000	14.97902	14,878,340	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			11.35000	0.01135	9,530	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			14,872.00000	14.87200	14,771,230	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			12.08000	0.01208	10,170	17.50		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			1,210.31000	1.21031	1,207,300	15.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,045.62000	7.04562	6,941,280	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			1,236.26000	1.23626	1,233,480	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,095.78000	7.09578	6,991,330	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			1,223.13000	1.22313	1,220,240	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,146.17000	7.14617	7,041,600	15.64		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			968.81000	0.96881	932,210	12.12		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,979.52000	4.97952	5,017,110	13.00		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,757.45000	2.75745	2,690,470	13.00		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			13,613.83000	13.61383	13,507,050	16.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,267.24000	8.26724	8,167,280	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,595.82000	1.59582	1,600,430	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,172.19000	8.17219	8,072,470	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			609.13000	0.60913	606,920	16.37		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			1,621.91000	1.62191	1,626,760	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			8,829.80000	8.82980	8,897,770	12.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,219.58000	8.21958	8,119,750	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,608.69000	1.60869	1,613,430	14.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,460.54000	4.46054	4,493,480	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,217.62000	4.21762	4,142,830	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,427.20000	4.42720	4,459,870	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,149.72000	4.14972	4,075,480	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,493.77000	4.49377	4,526,990	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,183.77000	4.18377	4,109,250	13.40		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>85,55</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			10.59445	86.71915	10.58587	86.78253		14.30	0.00	0	60,61
R2044	On	03/02/2022	Bond Future			10.76759	83.32021	10.75848	83.38571		14.38	0.00	0	
R2044	On	05/05/2022	Bond Future			10.94390	84.29731	10.93417	84.36541		13.80	0.00	0	
R2044	On	04/08/2022	Bond Future			11.12977	80.89132	11.11942	80.96175		14.02	0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>60,61</b>
R2044	On	04/11/2021	Bond Future	12.90	Call			14,602.62000	14.60262	14,536,600	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			16.11000	0.01611	13,470	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			14,655.63000	14.65563	14,589,670	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			15.64000	0.01564	13,060	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			14,549.55000	14.54955	14,483,470	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			16.59000	0.01659	13,890	18.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,966.00000	6.96600	6,889,820	15.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,196.82000	1.19682	1,186,140	15.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			6,864.76000	6.86476	6,788,650	15.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,223.29000	1.22329	1,212,680	15.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,915.27000	6.91527	6,839,120	15.92	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,209.90000	1.20990	1,199,250	15.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,687.17000	1.68717	1,682,990	15.65	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			8,183.31000	8.18331	8,110,960	15.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,673.76000	1.67376	1,669,510	15.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			8,088.19000	8.08819	8,015,970	15.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,700.71000	1.70071	1,696,590	15.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			8,135.73000	8.13573	8,063,450	15.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			4,266.39000	4.26639	4,210,340	14.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,467.12000	4.46712	4,481,500	14.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			4,301.08000	4.30108	4,244,840	14.11	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,433.49000	4.43349	4,447,680	14.11	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			4,231.83000	4.23183	4,175,950	14.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,500.98000	4.50098	4,515,530	14.09	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>60,61</b>
R2048	On	04/11/2021	Bond Future			10.52122	85.96500	10.50747	86.07041		14.74	0.00	0	167,94
R2048	On	03/02/2022	Bond Future			10.68988	86.93677	10.67539	87.04482		14.09	0.00	0	
R2048	On	05/05/2022	Bond Future			10.85432	83.54107	10.83902	83.65219		14.23	0.00	0	
R2048	On	04/08/2022	Bond Future			11.02546	84.50501	11.00933	84.61899		13.73	0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>167,94</b>
R2048	On	04/11/2021	Bond Future	12.84	Call			15,074.43000	15.07443	14,966,590	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			16.30000	0.01630	13,870	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			15,127.99000	15.12799	15,020,200	19.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Put		15.83000	0.01583	13,450	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,356.05000	1.35605	1,267,760	14.46	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,635.38000	7.63538	7,719,260	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		140.84000	0.14084	119,310	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,211.47000	1.21147	1,198,320	15.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		15,020.81000	15.02081	14,912,910	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		3,405.69000	3.40569	3,287,130	15.26	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.20	Put		3,483.72000	3.48372	3,510,380	14.30	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		1,065.63000	1.06563	986,880	14.30	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	12.83	Put		16.79000	0.01679	14,300	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		2,974.69000	2.97469	2,991,810	14.46	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		759.87000	0.75987	719,590	13.15	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	10.50	Put		3,898.35000	3.89835	3,926,950	14.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,570.97000	2.57097	2,491,520	14.09	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	11.48	Put		1,344.45000	1.34445	1,343,020	15.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,044.56000	7.04456	6,934,940	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,330.29000	1.33029	1,328,720	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,941.09000	6.94109	6,831,750	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,358.77000	1.35877	1,357,480	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,767.80000	7.76780	7,835,570	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,992.80000	6.99280	6,883,320	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,252.87000	8.25287	8,147,880	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,689.94000	1.68994	1,696,070	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,154.65000	8.15465	8,049,940	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,717.46000	1.71746	1,723,870	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,203.84000	8.20384	8,098,990	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,703.74000	1.70374	1,710,010	15.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,507.06000	4.50706	4,541,990	13.72	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,406.02000	4.40602	4,326,660	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,472.08000	4.47208	4,506,700	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,333.98000	4.33398	4,255,220	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,541.96000	4.54196	4,577,180	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,370.09000	4.37009	4,291,040	13.72	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,7!</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>172,6!</b>
R209	On	04/11/2021	Bond Future			10.15382	71.47113	10.14528	71.52130	13.83	10,720,669.50	150	37,4!
R209	On	03/02/2022	Bond Future			10.32378	72.27926	10.31472	72.33121	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.49584	69.98527	10.48617	70.03939	13.31	0.00	0	
R209	On	04/08/2022	Bond Future			10.67250	70.79397	10.66224	70.85002	12.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R209 Future</b>												<b>10,720,669.50</b>	<b>150</b>	<b>37,44</b>
R209	On	04/11/2021	Bond Future	12.18	Call			10.676.03000	10.67603	10,622,780	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			21.02000	0.02102	17,940	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,721.87000	10.72187	10,668,690	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			20.38000	0.02038	17,370	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,630.16000	10.63016	10,576,830	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,845.48000	9.84548	9,790,650	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			36.12000	0.03612	31,460	17.51	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,913.90000	2.91390	2,841,910	14.68	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			871.60000	0.87160	849,780	14.68	4,673,790.00	5,500	15
R209	On	04/11/2021	Bond Future	9.50	Put			4,268.89000	4.26889	4,288,080	13.02	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			328.78000	0.32878	297,800	13.02	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			1,241.25000	1.24125	1,180,860	13.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,102.45000	2.10245	2,092,230	13.83	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			1,983.92000	1.98392	1,915,190	14.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,372.17000	1.37217	1,353,610	14.18	3,722,427.50	2,750	9,20
R209	On	04/11/2021	Bond Future	12.17	Put			21.68000	0.02168	18,520	17.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			5,053.75000	5.05375	4,993,670	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,114.10000	1.11410	1,105,970	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,094.16000	5.09416	5,034,030	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,101.68000	1.10168	1,093,500	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			5,013.42000	5.01342	4,953,390	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,126.65000	1.12665	1,118,570	14.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,304.99000	1.30499	1,302,130	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,357.40000	6.35740	6,300,360	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,293.51000	1.29351	1,290,590	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,396.47000	6.39647	6,339,380	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,282.31000	1.28231	1,279,340	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,318.56000	6.31856	6,261,580	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			3,262.86000	3.26286	3,219,120	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,769.66000	3.76966	3,781,970	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			3,290.07000	3.29007	3,246,180	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,741.67000	3.74167	3,753,830	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			3,317.39000	3.31739	3,273,340	12.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,713.86000	3.71386	3,725,860	12.94	0.00	0	
<b>Total R209 Option</b>												<b>8,396,217.50</b>	<b>8,250</b>	<b>27,50</b>
<b>Total For R209</b>												<b>19,116,887.00</b>	<b>8,400</b>	<b>64,94</b>
R210	On	04/11/2021	Bond Future			211.93844	211.93844	211.67973	211.67973			0.00	0	1,40
R210	On	03/02/2022	Bond Future			214.38641	214.38641	214.12835	214.12835			0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R210	On	05/05/2022			214.09663	214.09663	213.84018	213.84018			0.00	0	
R210	On	04/08/2022			216.74240	216.74240	216.48643	216.48643			0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>
R212	On	04/11/2021			174.97968	174.97968	174.98659	174.98659			0.00	0	1,02
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
R213	On	04/11/2021			9.26877	87.39052	9.25511	87.46680		10.76	0.00	0	10,56
R213	On	03/02/2022			9.45683	88.37839	9.44231	88.45700		10.21	0.00	0	
R213	On	05/05/2022			9.64271	85.88239	9.62722	85.96377		10.15	0.00	0	
R213	On	04/08/2022			9.83867	86.87840	9.82218	86.96238		9.72	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,56</b>
R213	On	04/11/2021	11.10	Call			9,583.53000	9.58353	9,504,050	13.16	0.00	0	
R213	On	04/11/2021	11.10	Put			26.35000	0.02635	23,150	13.16	0.00	0	
R213	On	04/11/2021	11.11	Call			9,630.81000	9.63081	9,551,400	13.17	0.00	0	
R213	On	04/11/2021	11.11	Put			25.68000	0.02568	22,550	13.17	0.00	0	
R213	On	04/11/2021	11.09	Call			9,536.23000	9.53623	9,456,700	13.15	0.00	0	
R213	On	04/11/2021	11.09	Put			27.03000	0.02703	23,780	13.15	0.00	0	
R213	On	03/02/2022	10.15	Put			1,009.92000	1.00992	1,010,460	10.88	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,726.64000	2.72664	2,659,700	10.27	0.00	0	
R213	On	03/02/2022	9.58	Put			1,984.92000	1.98492	1,996,590	10.27	0.00	0	20
R213	On	03/02/2022	8.63	Put			5,185.02000	5.18502	5,231,810	9.40	0.00	0	
R213	On	03/02/2022	10.25	Put			896.45000	0.89645	895,850	11.01	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,303.78000	3.30378	3,232,430	10.42	0.00	0	
R213	On	03/02/2022	9.76	Put			1,604.87000	1.60487	1,612,130	10.42	0.00	0	10
R213	On	03/02/2022	8.80	Put			4,458.23000	4.45823	4,497,950	9.58	0.00	0	
R213	On	03/02/2022	9.96	Put			1,265.43000	1.26543	1,268,770	10.64	0.00	0	
R213	On	03/02/2022	10.15	Call			4,735.37000	4.73537	4,657,300	10.88	0.00	0	
R213	On	03/02/2022	10.60	Put			588.12000	0.58812	585,010	11.47	0.00	0	43
R213	On	03/02/2022	10.00	Call			4,159.21000	4.15921	4,083,290	10.68	0.00	0	
R213	On	03/02/2022	10.00	Put			1,205.62000	1.20562	1,208,310	10.68	0.00	0	43
R213	On	03/02/2022	9.22	Put			2,956.76000	2.95676	2,979,800	9.99	0.00	0	
R213	On	03/02/2022	8.63	Call			635.31000	0.63531	603,490	9.40	0.00	0	20
R213	On	03/02/2022	10.25	Call			5,131.29000	5.13129	5,052,080	11.01	0.00	0	
R213	On	03/02/2022	10.67	Put			540.29000	0.54029	536,890	11.57	0.00	0	22
R213	On	03/02/2022	10.17	Call			4,813.96000	4.81396	4,735,650	10.91	0.00	0	
R213	On	03/02/2022	10.17	Put			986.30000	0.98630	986,600	10.91	0.00	0	22
R213	On	03/02/2022	9.15	Put			3,178.39000	3.17839	3,204,010	9.93	0.00	0	
R213	On	03/02/2022	8.80	Call			885.87000	0.88587	846,980	9.58	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/02/2022	Bond Future	10.60	Call		6,573.76000	6.57376	6,492,040	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,085.27000	4.08527	4,009,670	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,235.31000	1.23531	1,238,320	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,011.60000	4.01160	3,936,330	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,575.87000	1.57587	1,522,880	9.93	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.22	Call		1,741.49000	1.74149	1,685,920	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		6,870.19000	6.87019	6,788,180	11.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,048.38000	4.04838	3,972,940	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,250.29000	1.25029	1,253,460	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,169.37000	1.16937	1,173,670	11.31	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,323.34000	6.32334	6,246,160	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,159.01000	1.15901	1,163,210	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,246.91000	6.24691	6,169,930	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,179.61000	1.17961	1,184,010	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,285.21000	6.28521	6,208,130	11.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,424.47000	3.42447	3,365,120	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,079.77000	3.07977	3,104,400	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,451.44000	3.45144	3,391,870	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,056.06000	3.05606	3,080,470	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,397.29000	3.39729	3,338,140	9.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,103.30000	3.10330	3,128,130	9.79	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>13,41</b>
R214	On	04/11/2021	Bond Future			10.54278	68.16605	10.53420	68.21767	14.88	0.00	0	17,8
R214	On	03/02/2022	Bond Future			10.71353	68.93659	10.70443	68.98997	14.26	0.00	0	
R214	On	05/05/2022	Bond Future			10.88011	66.46504	10.87042	66.52053	14.36	0.00	0	
R214	On	04/08/2022	Bond Future			11.05323	67.23180	11.04297	67.28912	13.88	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,81</b>
R214	On	04/11/2021	Bond Future	12.47	Call		10,261.55000	10.26155	10,205,310	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		35.28000	0.03528	30,660	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,306.98000	10.30698	10,250,800	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		34.55000	0.03455	29,990	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,216.06000	10.21606	10,159,750	19.07	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		36.02000	0.03602	31,330	19.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,079.06000	5.07906	5,017,070	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,239.32000	1.23932	1,230,710	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,119.27000	5.11927	5,057,220	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,226.15000	1.22615	1,217,480	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,159.55000	5.15955	5,097,450	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.41	Put		1,213.12000	1.21312	1,204,400	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,477.35000	1.47735	1,474,540	15.92	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,151.38000	6.15138	6,093,210	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,502.42000	1.50242	1,499,740	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,189.76000	6.18976	6,131,520	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,489.83000	1.48983	1,487,080	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,228.18000	6.22818	6,169,880	15.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,426.18000	3.42618	3,380,840	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,723.36000	3.72336	3,735,340	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,370.18000	3.37018	3,325,140	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,780.12000	3.78012	3,792,400	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,398.00000	3.39800	3,352,810	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,751.52000	3.75152	3,763,650	13.86	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>17,81</b>
<b>Total for Bond</b>											<b>71,438,304.94</b>	<b>9,025</b>	<b>1,069,1€</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	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>	
R2030	On	31/01/2030	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 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	
<b>Total R210 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 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 04/11/2021 GOVI			808.57900	808.57900	810.35100	810.35100				0.00	0	98
GOVI On 03/02/2022 GOVI			817.71400	817.71400	819.52500	819.52500				0.00	0	
GOVI On 05/05/2022 GOVI			827.28900	827.28900	829.14200	829.14200				0.00	0	
GOVI On 04/08/2022 GOVI			837.20800	837.20800	839.10000	839.10000				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 04/11/2021 GOVI	728.41	Call			819,410.00000	81.94100	801,690,000			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			819,310.00000	81.93100	801,590,000			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			819,510.00000	81.95100	801,790,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			267,850.00000	26.78500	249,740,000			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			267,750.00000	26.77500	249,640,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			267,650.00000	26.76500	249,540,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			408,920.00000	40.89200	390,390,000			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			409,120.00000	40.91200	390,590,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			409,020.00000	40.90200	390,490,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			198,200.00000	19.82000	179,280,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			198,400.00000	19.84000	179,480,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			198,300.00000	19.83000	179,380,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>9€</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>9€</b>
AL37	On	04/11/2021	Index Future			809.04800	809.04800	809.34700	809.34700			0.00	0	
AL37	On	03/02/2022	Index Future			818.18900	818.18900	818.51000	818.51000			0.00	0	
AL37	On	05/05/2022	Index Future			827.76900	827.76900	828.11400	828.11400			0.00	0	
AL37	On	04/08/2022	Index Future			837.69400	837.69400	838.06000	838.06000			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	04/11/2021	Index Future			932.06200	932.06200	932.67800	932.67800			0.00	0	
AL7T	On	03/02/2022	Index Future			942.59200	942.59200	943.23700	943.23700			0.00	0	
AL7T	On	05/05/2022	Index Future			953.62900	953.62900	954.30500	954.30500			0.00	0	
AL7T	On	04/08/2022	Index Future			965.06300	965.06300	965.76700	965.76700			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	04/11/2021	Index Future			820.15600	820.15600	820.58900	820.58900			0.00	0	1
ALBI	On	03/02/2022	Index Future			829.42200	829.42200	829.87900	829.87900			0.00	0	
ALBI	On	05/05/2022	Index Future			839.13400	839.13400	839.61700	839.61700			0.00	0	
ALBI	On	04/08/2022	Index Future			849.19500	849.19500	849.70100	849.70100			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	04/11/2021	Index Future			296.54700	296.54700	296.18300	296.18300			0.00	0	4
IGOV	On	03/02/2022	Index Future			299.97100	299.97100	299.60900	299.60900			0.00	0	
IGOV	On	05/05/2022	Index Future			303.55500	303.55500	303.19600	303.19600			0.00	0	
IGOV	On	04/08/2022	Index Future			307.26600	307.26600	306.90900	306.90900			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>5€</b>
JIBAR F	On	15/09/2021	Jibar Future			3.67500	96.32500	3.67500	96.32500			0.00	0	30,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 20/10/2021		Jibar Future	3.71500	96.28500	3.70500	96.29500				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.74000	96.26000	3.73000	96.27000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.82500	96.17500	3.81500	96.18500				0.00	0	
JIBAR f On 19/01/2022		Jibar Future	3.87000	96.13000	3.86000	96.14000				0.00	0	
JIBAR f On 16/02/2022		Jibar Future	4.02000	95.98000	4.02000	95.98000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.06000	95.94000	4.07000	95.93000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.50500	95.49500	4.49500	95.50500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.79000	95.21000	4.79000	95.21000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.12000	94.88000	5.12000	94.88000				0.00	0	6
JIBAR f On 15/03/2023		Jibar Future	5.34500	94.65500	5.33500	94.66500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.63500	94.36500	5.62500	94.37500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30,54</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30,54</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30,54</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>71,438,304.94</b>	<b>9,025</b>	<b>1,101,33</b>
ABCPI3 On 07/12/2023		Spot Bond	2.19000	317.30709	2.19000	317.26181				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		99.94680		99.93355				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		101.59426		101.57948				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	101.84505	9.65000	101.81882				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		100.13112		100.11306				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026		Spot Bond		99.88380		99.86927				0.00	0	
<b>Total ABFN09 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 ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond				100.64403		100.62913				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2022 Spot Bond				101.14979		101.13564				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond				102.42269		102.40975				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				100.82506		100.81117				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond				101.98599		101.97097				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				103.44458		103.43020				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				102.61925		102.60618				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				104.04139		104.02885				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 29/08/2023 Spot Bond				100.79278		100.77803				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				100.84524		100.82978				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond				101.79216		101.77721				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				100.39897		100.38563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.95684		100.94255				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				101.65060		101.63665				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				100.65532		100.63228				0.00	761,945,100	761,945,100
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>761,945,100</b>	<b>761,945,100</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>761,945,100</b>	<b>761,945,100</b>
ABFN3: On 07/02/2024 Spot Bond				101.03380		101.01973				0.00	0	2,900,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
ABFN3: On 07/02/2026 Spot Bond				100.29277		100.27752				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				101.82439		101.81007				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				100.65213		100.63834				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				100.08216		100.07033				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				100.35263		100.34045				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				99.65478		99.64163				0.00	1,100,000,000	550,000,000
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
ABFN4: On 16/09/2029 Spot Bond				99.18810		99.17410				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2022 Spot Bond				100.76803		100.75468				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				100.78973		100.77600				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				100.80528		100.79127				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				101.08842		101.07478				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				100.20358		100.18968				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				100.21327		100.19876				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				101.17941		101.16679				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				100.93264		100.91931				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				101.07260		101.05867				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				100.84560		100.83117				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond				100.09567		100.02361				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond				101.50972		101.49198				0.00	0	
<b>Total ABJ02 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 ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond				101.43831		101.41960				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			3.39000	152.41195	3.39000	152.38516				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	119.26037	100.00000	118.95234				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			6.92000	142.03433	6.93500	141.94737				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.09973	100.00000	23.04695				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			2.52000	152.67592	2.53500	152.57845				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			3.54000	203.69512	3.56000	203.41934				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			4.41000	227.26886	4.40500	227.33266				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			6.48500	101.94242	6.47500	101.93849				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			7.31500	116.02006	7.30000	116.06756				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>	
ABS13 On 14/05/2022 Spot Bond			4.64500	106.41542	4.63500	106.40900				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			5.01500	108.53538	5.00500	108.53250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			6.70000	116.65345	6.68500	116.69078			0.00	0	
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			7.58000	118.31292	7.56500	118.36861			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			5.45500	112.84223	5.44500	112.84591			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			7.73000	104.32563	7.71500	104.36711		386,500,000,000.00	50,000,000	125,000,00	
<b>Total ABS7 SPOT</b>								<b>386,500,000,000.00</b>	<b>50,000,000</b>	<b>125,000,00</b>	
<b>Total For ABS7</b>								<b>386,500,000,000.00</b>	<b>50,000,000</b>	<b>125,000,00</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.33589	100.00000	10.31314		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			1.51000	321.87021	1.51000	321.83022		0.00	0	6,000,00	
<b>Total ABSI2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>6,000,00</b>	
<b>Total For ABSI2</b>								<b>0.00</b>	<b>0</b>	<b>6,000,00</b>	
ABSI4 On 31/01/2022 Spot Bond			0.77500	173.52912	0.77500	173.51102		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			10.19000	103.56454	10.17500	103.57320		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				101.39704		101.38029		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				101.35331		101.33711		0.00	0		
<b>Total ACL098 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ACL098</b>								<b>0.00</b>	<b>0</b>		
ACL129 On 20/09/2021 Spot Bond				101.29888		101.28338		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL145 On 20/12/2021 Spot Bond				101.30546		101.28988				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>	
ACL185 On 20/09/2022 Spot Bond				100.97112		100.95495				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>	
ACL193 On 20/09/2022 Spot Bond				101.34919		101.33306				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>	
ACL194 On 20/09/2022 Spot Bond				101.34919		101.33306				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond				101.38641		101.36981				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>	
ACL202 On 20/12/2022 Spot Bond				101.38641		101.36981				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>	
ACL203 On 30/01/2023 Spot Bond				158.68947		160.58394				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>	
ACL204 On 14/02/2023 Spot Bond				160.47227		162.28412				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond				101.27920		101.26396				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond				101.27043		101.25530				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>	
ACL222 On 20/09/2021 Spot Bond				101.23761		101.22289				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond				99.95395		99.94247				0.00	0	
<b>Total AECI01 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 AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond				100.98262		100.97015				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				100.43568		100.42027				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				100.47885		100.46320				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				101.51226		101.49534				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				102.42395		102.40883				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				100.15017		100.13267				0.00	0	500,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
AGT01 On 10/10/2023 Spot Bond				104.20930		104.18983				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				103.03535		103.01380				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond				102.74816		102.75705				0.00	0	150,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
AGT04 On 27/10/2025 Spot Bond				104.95856		104.93879				0.00	0	550,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
AH2A1' On 18/07/2024 Spot Bond				100.75669		100.74217				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond				100.78488		100.76981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			7.61500	101.00865	7.60000	101.05920				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond				100.82734		100.81145				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond				100.96875		100.95012				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond				101.14531		101.12324				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/07/2022 Spot Bond				100.65751		100.64492				0.00	0	200,000,00
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
AHF5A On 21/08/2023 Spot Bond				100.25955		100.24322				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			6.17500	107.17415	6.16500	107.17536				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>	
AHF5A On 21/08/2023 Spot Bond				100.24340		100.22802				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond				100.27339		100.25625				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				100.29182		100.27360				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				100.77355		100.74823				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond				100.47871		100.46370				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				100.79611		100.78034				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond				100.27331		100.25617				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				100.29173		100.27351				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				100.42028		100.39449				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				100.42811		100.41221				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				100.25488		100.23883				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				100.28253		100.26485				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				100.27562		100.25834				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				100.30094		100.28217				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				100.29220		100.27394				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				100.45689		100.42893				0.00	0	
<b>Total AHF7D1 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 AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond				100.43402		100.40741			0.00	0	
<b>Total AHF7D2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>									<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.18500	111.02808	7.17500	111.02263		77,023,200,000,000.00	10,720,000,000	10,360,000,00	
<b>Total AIR02 SPOT</b>								<b>7,023,200,000,000.00</b>	<b>10,720,000,000</b>	<b>10,360,000,00</b>	
<b>Total For AIR02</b>								<b>7,023,200,000,000.00</b>	<b>10,720,000,000</b>	<b>10,360,000,00</b>	
AIR04 On 29/05/2024 Spot Bond			7.63500	106.46787	7.62500	106.47099		0.00	0	0	
<b>Total AIR04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.15500	96.42946	11.14000	96.47986		0.00	0	0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.51000	183.36272	5.53000	183.11240		0.00	0	58,450,00	
<b>Total AIRL01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>58,450,00</b>	
<b>Total For AIRL01</b>								<b>0.00</b>	<b>0</b>	<b>58,450,00</b>	
APF04 On 21/10/2021 Spot Bond				100.86016		100.84335		0.00	0	0	
<b>Total APF04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond				100.55939		100.54232		0.00	0	0	
<b>Total APF06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond				101.40395		101.38841		0.00	0	0	
<b>Total APF07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond				100.91422		100.89787		0.00	0	0	
<b>Total APF09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF09</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond				100.03826		100.02378		0.00	0	0	
<b>Total APF10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF10</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond				100.29981		100.27988		0.00	0	0	
<b>Total APF12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond				102.50309		102.48521		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond				100.29547		100.27581				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				100.58182		100.56182				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			4.76000	242.19242	4.75500	242.25272				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			4.77500	219.42702	4.77000	219.48571				0.00	0	1,000,000.00
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ASN13 On 31/01/2022 Spot Bond			1.75000	172.86621	1.75000	172.84362		140,000,000,000.00		80,000,000	20,000,000	
<b>Total ASN137 SPOT</b>								<b>140,000,000,000.00</b>		<b>80,000,000</b>	<b>20,000,000</b>	
<b>Total For ASN137</b>								<b>140,000,000,000.00</b>		<b>80,000,000</b>	<b>20,000,000</b>	
ASN14 On 31/01/2022 Spot Bond			1.79500	172.83573	1.79500	172.81294				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			4.41000	193.57889	4.43000	193.31400				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>	
ASN16 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond				101.50022		101.48217				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				101.16785		101.15177				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.00000	108.02992	5.01000	107.86850				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				101.16763		101.15379				0.00	200,000,000	100,000,000
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN20 On 20/06/2022 Spot Bond				101.18558		101.17151				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				101.30497		101.28931				0.00	0	3,900,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000</b>
ASN20 On 24/08/2025 Spot Bond				100.35996		100.33625				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond				100.11237		100.09482				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond				101.49585		101.47786				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				101.17371		101.15973				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				100.38149		100.36477				0.00	40,000,000	10,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
ASN27 On 20/08/2048 Spot Bond				100.32598		100.30851				0.00	0	
<b>Total ASN279 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 ASN279</b>									<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond				100.27247		100.25538			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				99.93867		99.92343			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				101.19795		101.18266			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				101.26607		101.25099			0.00	200,000,000	100,000,000
<b>Total ASN300 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN300</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN31 On 20/12/2023 Spot Bond				101.83370		101.71077			0.00	400,000,000	200,000,000
<b>Total ASN310 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN310</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN31 On 20/01/2021 Spot Bond				101.19805					0.00	0	
<b>Total ASN315 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>									<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.03500	107.65911	4.06500	107.41805			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			4.91500	97.24964	4.91500	97.22853			0.00	0	
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond				101.19777		101.18355			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				101.37105		101.35464			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				100.48782		100.47091			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				100.45035		100.43519			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.11000	106.52411	5.12000	106.36500				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond				101.28791		101.27256				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond				101.16757		101.15374				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN346 On 20/06/2024 Spot Bond				101.25342		101.23833				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond				101.23322		101.21855				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond				101.23322		101.21855				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond				100.15836		100.14088				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond				101.48479		101.46694				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond				101.20912		101.19475				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>	
ASN373 On 20/12/2024 Spot Bond				101.25506		101.24012				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>	
ASN374 On 29/10/2021 Spot Bond				100.66409		100.64798				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2022 Spot Bond				99.91383		99.89949				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				99.91383		99.89949				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				102.02592		102.00948				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				101.22005		101.20556				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				100.29233		100.27654				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				99.88672		99.87258				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				101.21130		101.19691				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				101.43006		101.41290				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond				100.01437		100.02773				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 29/10/2020 Spot Bond				100.68692						0.00	0	
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				105.12291		105.10803				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				101.12181		101.10832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.15842		101.14446				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				101.54008		101.52150				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				102.19478		102.17832				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				105.13078		105.11836				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				100.78425		100.77000				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				100.79175		100.77736				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 31/01/2022 Spot Bond			9.39500	100.95556	9.39500	100.93051				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.90500	100.26433	10.90500	100.23493				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				100.58123		100.56710				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				100.68111		100.66458				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 17/08/2025 Spot Bond				101.25110		101.23618				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48( On 20/06/2025 Spot Bond				101.65788		101.47775				0.00	200,000,000	100,000,000
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN48( On 25/08/2025 Spot Bond				111.11200		110.91376				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	100.25783	10.63000	100.22915				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				101.24672		101.23186				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 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 30/09/2021 Spot Bond				100.93510		100.92233				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 08/09/2021 Spot Bond					0.00000	100.00000				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				99.93753		99.92509				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				99.93753		99.92509				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				101.21394		101.19949				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			9.01000	101.90154	8.99500	101.93904				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			8.19000	101.72562	8.17500	101.76666				0.00	0	
<b>Total ASN509 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 ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			8.74000	100.22485	8.72500	100.26328				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>	
ASN511 On 21/12/2026 Spot Bond			8.74000	100.22485	8.72500	100.26328				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>	
ASN522 On 31/07/2022 Spot Bond			9.10000	100.97198	9.10000	100.94757				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>	
ASN525 On 31/07/2024 Spot Bond			11.05000	101.17594	11.05000	101.14637				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/07/2024 Spot Bond			11.00000	101.17073	11.00000	101.14129				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>	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.11856	10.50000	101.09045				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>	
ASN538 On 31/01/2024 Spot Bond			10.50000	101.11856	10.50000	101.09045				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>	
ASN540 On 02/04/2026 Spot Bond				101.19673		101.17950				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>	
ASN541 On 31/01/2030 Spot Bond				100.59699		100.58092				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>	
ASN542 On 28/11/2022 Spot Bond				100.51860		100.49840				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>	
ASN545 On 31/07/2023 Spot Bond			10.60000	101.12900	10.60000	101.10062				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>	
ASN550 On 31/01/2024 Spot Bond			10.47000	101.11543	10.47000	101.08739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			10.55000	101.12378	10.55000	101.09554				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>	
ASN558 On 05/02/2024 Spot Bond				100.57074		100.55442				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>	
ASN560 On 24/04/2025 Spot Bond				100.75347		100.73653				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>	
ASN568 On 04/09/2024 Spot Bond				100.01711		100.02955				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN569 On 13/02/2023 Spot Bond				99.91295		99.89846				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN575 On 20/12/2022 Spot Bond				101.16760		101.15377				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN579 On 13/02/2023 Spot Bond				99.85399		99.83965				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN580 On 14/11/2022 Spot Bond				100.43486		100.41590				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN583 On 07/09/2021 Spot Bond					0.00000	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>	
ASN584 On 13/02/2022 Spot Bond				100.42503		100.40838				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN585 On 14/03/2022 Spot Bond				99.93076		99.91347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond				99.68393		99.64456				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	100.93839	9.22000	100.91379				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				100.90595		100.89150				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				100.88159		100.86593				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>	
ASN60: On 24/04/2023 Spot Bond				100.68536		100.67126				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond				100.75800		100.74199				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond				100.19519		100.17415				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond				100.58719		100.57137				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>	
ASN61: On 31/01/2030 Spot Bond				100.72588		100.70639				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>	
ASN61: On 31/03/2022 Spot Bond				101.42945		101.40964				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond				100.61852		100.60035				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond				101.31029		101.29462				0.00	0	
<b>Total ASN614 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 ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond				100.18480		100.16272				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond				100.59869		100.57730				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond				101.23811		101.22336				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 25/11/2021 Spot Bond				100.20329		100.18971				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond				100.18432		100.16228				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 08/09/2021 Spot Bond					0.00000	95.61448				0.00	0	
<b>Total ASN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN631</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond				101.12706		101.11085				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				101.59801		101.58109				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				101.62711		101.60837				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				100.02436		100.03440				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				101.04110		101.02740				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				104.07058		104.05731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN641</b>										<b>0.00</b>	<b>0</b>	
ASN641 On 01/10/2021 Spot Bond				100.89875		100.88589				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>	
ASN643 On 06/05/2024 Spot Bond				100.71220		100.69193				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>	
ASN644 On 12/07/2024 Spot Bond				99.93348		99.91686				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>	
ASN645 On 08/07/2026 Spot Bond				100.96253		100.94749				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>	
ASN646 On 20/10/2021 Spot Bond				100.63900		100.62648				0.00	0	
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	
ASN649 On 22/10/2021 Spot Bond				100.93965		100.92846				0.00	0	
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	
ASN650 On 27/10/2021 Spot Bond				100.56330		100.55052				0.00	0	
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	
ASN652 On 29/10/2021 Spot Bond				101.56968		101.55671				0.00	0	
<b>Total ASN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>										<b>0.00</b>	<b>0</b>	
ASN656 On 31/03/2032 Spot Bond				100.57645		100.55794				0.00	0	1,830,000,00
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
ASN658 On 12/11/2021 Spot Bond				100.35555		100.34329				0.00	0	
<b>Total ASN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN659 On 11/02/2022 Spot Bond				100.35814		100.34582				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 15/11/2021 Spot Bond				100.34064		100.32803				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond				100.35479		100.34212				0.00	0	
<b>Total ASN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond				100.34360		100.33088				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond				100.21222		100.19424				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/11/2021 Spot Bond				100.27185		100.25890				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond				100.38334		100.36488				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 18/11/2021 Spot Bond				100.28479		100.27185				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond				100.34585		100.32934				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 23/11/2021 Spot Bond				100.21737		100.20468				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond				100.25909		100.24308				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 26/11/2021 Spot Bond				100.19199		100.17931				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond				100.26664		100.24899				0.00	0	
<b>Total ASN681 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 ASN681</b>										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.25846		100.24000				0.00	0	
<b>Total ASN682 SPOT</b>										0.00	0	
<b>Total For ASN682</b>										0.00	0	
ASN68: On 31/08/2026 Spot Bond				102.10147		102.08105				0.00	0	
<b>Total ASN683 SPOT</b>										0.00	0	
<b>Total For ASN683</b>										0.00	0	
ASN68: On 22/06/2026 Spot Bond				100.63303		100.58404				0.00	0	
<b>Total ASN684 SPOT</b>										0.00	0	
<b>Total For ASN684</b>										0.00	0	
ASN68: On 31/03/2032 Spot Bond				100.18575		100.16715				0.00	0	
<b>Total ASN685 SPOT</b>										0.00	0	
<b>Total For ASN685</b>										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.10778		100.09210				0.00	0	
<b>Total ASN692 SPOT</b>										0.00	0	
<b>Total For ASN692</b>										0.00	0	
ASN69: On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total ASN693 SPOT</b>									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total For ASN693</b>									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	60,000,000,000	
<b>Total ASN694 SPOT</b>									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
<b>Total For ASN694</b>									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total ASN695 SPOT</b>									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total For ASN695</b>									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
BAW21 On 24/03/2022 Spot Bond			5.20000	106.42020	5.19000	106.41077			0.00	0	0	
<b>Total BAW21 SPOT</b>									0.00	0	0	
<b>Total For BAW21</b>									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.25809	9.30000	104.23234			0.00	0	0	
<b>Total BAW21/R208 SPOT</b>									0.00	0	0	
<b>Total For BAW21/R208</b>									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				101.22854		101.21650			0.00	0	0	
<b>Total BAW22 SPOT</b>									0.00	0	0	
<b>Total For BAW22</b>									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond				100.26892		100.28238			0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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				100.26399		100.24740				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				100.09244		100.10773				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				100.98359		100.97013				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			6.34000	102.12942	6.32500	102.14097				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				102.11445		102.10030				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				100.42696		100.41336				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				100.99094		100.97560				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond				102.87921		102.85937				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				101.60366		101.58135				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			8.37500	106.19068	8.36500	106.18161				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.80000	110.24087	10.78500	110.26378				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA73 On 31/03/2022 Spot Bond				101.48583		101.46478				0.00	197,049,400	98,524,70
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>197,049,400</b>	<b>98,524,70</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>197,049,400</b>	<b>98,524,70</b>
BAYA74 On 01/07/2024 Spot Bond				99.46769		99.44347				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				101.43284		101.41260				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				101.43301		101.41276				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				101.45539		101.43487				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				101.86841		101.84577				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				101.65210		101.62911				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				101.65706		101.63373				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond				101.70055		101.67686				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond				101.65154		101.62855				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond				101.69990		101.67622				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond				101.60290		101.58060				0.00	0	
<b>Total BAYA84 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 BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond				101.69973		101.67605				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond				101.60371		101.58140				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond				101.70001		101.67633				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond				101.65165		101.62866				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond				101.73154		101.70911				0.00	0	200,000,00
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA89 On 30/06/2024 Spot Bond				101.65171		101.62872				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond				101.55535		101.53374				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2023 Spot Bond				101.94156		101.91442				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond				101.94156		101.91442				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond				101.99019		101.96235				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				101.94228		101.91512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				102.19062		102.16407				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond				102.03912		102.01057				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			7.74500	105.09281	7.73000	105.14843				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				100.63584		100.61716				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				100.65455		100.66852				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>	
BDX33 On 08/03/2023 Spot Bond				100.01523		100.00012				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>	
BDX34 On 14/08/2024 Spot Bond				100.46170		100.44483				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond				99.87438		99.85648				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.16500	104.52870	7.15500	104.51804				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				100.12032		100.04880				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>	
BGL14 On 03/11/2021 Spot Bond				101.24196		101.22817				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond				100.98912		100.97558				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond				100.31576		100.29348				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				105.40282		105.38600				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				102.51369		102.49806				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				105.40557		105.39026				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				103.05411		103.03785				0.00	272,524,200	472,524,200
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>272,524,200</b>	<b>472,524,200</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>272,524,200</b>	<b>472,524,200</b>
BID08 On 30/06/2022 Spot Bond				101.55167		101.53840				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond				100.43842		100.42519				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				100.79555		100.73986				0.00	2,000,000,000	2,000,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
BID11 On 15/11/2023 Spot Bond			5.91500	110.47699	5.90500	110.48069				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				100.04918		100.03712				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond				100.16403		100.15143				0.00	0	
<b>Total BID13 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 BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond				100.46786		100.45364				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				100.66271		100.64842				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				100.73753		100.71923				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				101.04789		101.03026				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				99.65900		99.65400				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				97.20600		97.22600				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				67.32100		67.35200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond				56.54700		56.64800				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				100.11386		100.10119				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>	
BNPP1 On 18/02/2022 Spot Bond				100.26902		100.25686				0.00	0	
<b>Total BNPP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond				100.69425		100.67981				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				100.30300		100.28815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 19/11/2024 Spot Bond				100.01399		99.99833				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				100.19460		100.17944				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				100.85917		100.84355				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2022 Spot Bond				100.57144		100.55556				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2021 Spot Bond				100.80201		100.78858				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2023 Spot Bond				100.86314		100.84867				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2021 Spot Bond				100.50806		100.49390				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2022 Spot Bond				100.53118		100.51640				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 03/11/2023 Spot Bond				100.55129		100.53596				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>	
BPPF3(On 24/08/2022 Spot Bond				100.20653		100.19680				0.00	2,000,000,000	1,000,000,000
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond				100.22404		100.20885				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond				100.50367		100.48617				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond				101.13233		101.11700				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				99.15386		99.13722				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			7.24000	111.43723	7.22500	111.44183				0.00	0	1,300,0€
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,0€</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>1,300,0€</b>
CCT02 On 12/06/2024 Spot Bond			7.47000	112.95524	7.45500	112.97180				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.19500	108.72361	8.18000	108.74742				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.51000	103.09532	9.49500	103.10799				0.00	0	4,430,7€
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,430,7€</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>4,430,7€</b>
CGR42 On 03/08/2023 Spot Bond				100.84231		100.81906				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				100.63847		100.61657				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>	
CGR46 On 28/02/2023 Spot Bond				100.21182		100.18912				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond				100.22646		100.20229				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				101.05666		101.03437				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				101.12155		101.09789				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>	
CLN198 On 13/09/2021 Spot Bond			1.72000	162.67163	1.72000	162.65043				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.49400	4.77000	110.49400				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond				103.57000		103.57000				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				101.02867		101.01094				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			6.94500	113.18850	6.93500	113.19156				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	120.50700	8.70700	120.50700				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond				100.72801		100.70595				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>	
CLN376 On 26/07/2022 Spot Bond				100.77171		100.75433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 20/03/2024 Spot Bond				106.51888		106.50509				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>	
CLN371 On 20/03/2024 Spot Bond			10.98000	104.02373	10.98000	103.99353				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond				115.89700		115.89700				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.23100	6.50000	118.23100				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond				106.39100		106.39100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond				101.26606		101.25097				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond				100.39778		100.38038				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond				100.39453		100.37726				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 31/01/2022 Spot Bond			1.72000	172.88652	1.72000	172.86406				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.22000	139.95259	5.23500	139.85419				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.66000	137.99909	5.67500	137.90062				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond				102.62900		102.62900				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				100.38389		100.36626				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				100.24532		100.22787				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				100.28653		100.26989				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			6.37500	101.70940	6.36500	101.69711				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond				100.13027		100.11555				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>	
CLN466 On 28/03/2022 Spot Bond				101.33147		101.31485				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond				101.43887		101.42409				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond				100.39754		100.37759				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	85.67679	100.00000	85.48512				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond				100.27386		100.25762				0.00	0	
<b>Total CLN484 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 CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.87000	103.43272	5.86000	103.41869				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			6.17500	103.57611	6.16500	103.56768				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				101.42894		101.41430				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond				101.48272		101.46489				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				100.17137		100.15272				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.57500	109.47478	6.56500	109.48350				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				101.95907		101.97232				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				100.99164		100.97500				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				101.04781		101.03020				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				100.47342		100.45525				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				101.28227		101.26689				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				101.68890		101.67115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond				101.41985		101.40354				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond				95.67815		95.65821				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.84164	9.96000	99.81528				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.58550	10.01000	103.55787				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond				100.26293		100.24418				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.68445	9.60000	103.63162				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				99.94161		99.92702				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				100.20064		100.18355				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	100.00000	9.20000	99.97556				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				101.46986		101.45424				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				101.11414		101.09834				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond				101.53473		101.51786				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				100.49449		100.47624				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				100.31117		100.29453				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond				99.94161		99.92702				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				101.37552		101.35905				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond				100.86996		100.85324				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			8.97000	105.88363	8.95500	105.90778				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond				99.77510		99.75729				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond				100.71053		100.69456				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond				100.99027		100.97122				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond				145.31200		145.47200				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond				100.16119		100.14344				0.00	0	
<b>Total CLN542 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 CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 17/01/2024 Spot Bond				102.04855		102.03125				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.44000	106.79284	8.42500	106.83091				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			8.49000	109.23923	8.47500	109.26115				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.58000	108.73540	8.56500	108.76412				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond				314.85127		314.84714				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond				100.40810		100.39026				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond				100.44373		100.42712				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond				100.26294		100.24531				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond				101.09630		101.07520				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				116.07200		116.84700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond				100.47901		100.46175				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>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.18437	10.19000	103.15651				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			8.44000	109.23609	8.42500	109.26541				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond				100.48809		100.47122				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond				100.25254		100.23662				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond				103.59914		103.58039				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond				100.01766		100.02994				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond				100.45150		100.43520				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			8.67000	107.73752	8.65500	107.76580				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond				100.46649		100.44906				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond				100.45386		100.43748				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond				99.91135		99.89660				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				101.50666		101.48853				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				100.83439		100.81836				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				101.15528		101.13867				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				100.47928		100.46261				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond				100.15171		100.13491				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond				99.87592		99.85824				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond				100.75672		100.74220				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond				100.13334		100.11695				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond				102.11887		102.10310				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond				99.98508		99.97018				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond				101.23915		101.22572				0.00	0	
<b>Total CLN588 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 CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond				99.83842		99.82369				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				100.73692		100.72033				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				101.51363		101.52462				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			3.64000	115.99129	3.65500	115.91410				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				100.25862		100.24127				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond				101.10134		101.08675				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				100.25862		100.24127				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	102.66337	9.16000	102.63838				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				101.08939		101.07374				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				99.98644		99.97295				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 18/06/2024 Spot Bond				101.30194		101.28699				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				101.30194		101.28699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.62400		101.62400				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	100.81738	8.74500	100.79393				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				100.51252		100.49739				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				100.42108		100.40529				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond				102.64631		102.62803				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond				100.86292		100.84634				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond				100.27093		100.25393				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.33991	9.32000	103.31419				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				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>	
CLN610 On 23/07/2022 Spot Bond				100.72267		100.70740				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond				102.44801		102.42970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond				100.02915		100.01457				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				100.26179		100.24533				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				100.13697		100.12017				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				101.04500		101.03169				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				100.07100		100.07100				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond				102.82736		102.81244				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond				101.93965		101.92322				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond				100.13331		100.11692				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond				100.64092		100.62574				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond				100.63864		100.62352				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond				100.68889		100.67485				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond				97.35400		97.35400				0.00	0	
<b>Total CLN623 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 CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond				100.72277		100.70652				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			6.18500	104.76890	6.17500	104.76492				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				100.38527		100.36592				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				90.04119		90.00767				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			11.68000	84.99377	11.67000	85.02558				0.00	0	170,000,00
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
CLN628 On 20/11/2022 Spot Bond				100.36596		100.35011				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			9.14000	101.70124	9.12500	101.72570				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				100.38357		100.36429				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				100.32088		100.30482				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				101.25976		101.23954				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				100.47160		100.45523				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				102.27128		102.25208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.25944		100.24311				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				100.38186		100.36267				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				100.46176		100.44350				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				100.40969		100.39430				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond				100.41588		100.39507				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond				100.76100		100.74640				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond				100.26082		100.24441				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond				101.27693		101.26228				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond				100.66962		100.65337				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond				101.27920		101.26452				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond				100.38186		100.36267				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN649 On 31/05/2026 Spot Bond				100.15557		100.13836				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond				100.38186		100.36267				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond				100.30792		100.29225				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond				100.38186		100.36267				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond				104.25100		104.25100				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond				101.53948		101.52094				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond				101.26733		101.24553				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond				101.96038		101.94549				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond				100.43900		100.29700				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond				100.85600		100.85600				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>	
CLN663 On 20/12/2024 Spot Bond				116.87500		116.92000				0.00	0	
<b>Total CLN663 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 CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond				139.43400		139.62100				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				100.44744		100.42888				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				101.30591		101.28707				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				100.45665		100.43389				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				105.60805		105.58956				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond				103.12950		103.11314				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				100.21503		100.19683				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				100.42155		100.40046				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				100.00009		99.98584				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			4.25785	117.30007	4.25785	117.27690				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			4.25785	117.30082	4.25785	117.27765				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				100.43005		100.40855				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.45269		100.43011				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				101.26655		101.25143				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				100.58597		100.57006				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				100.43741		100.41556				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond				100.02669		100.01334				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond				101.20976		101.19536				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond				101.24476		101.22993				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond				100.72799		100.71126				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond				101.48525		101.46736				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond				101.48503		101.46714				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond				101.29936		101.28383				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2022 Spot Bond				101.06343		101.04937				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond				101.29946		101.28393				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond				100.49237		100.46999				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 28/02/2025 Spot Bond			11.19500	84.26666	11.19500	84.24130				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/08/2024 Spot Bond			11.45500	82.71251	11.45500	82.68706				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond				104.76930		104.75657				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 28/02/2023 Spot Bond				100.12777		100.11200				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/11/2022 Spot Bond				100.40837		100.39356				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/03/2024 Spot Bond			10.86000	87.47647	10.86000	87.45120				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>	
CLN70 On 28/02/2023 Spot Bond			10.39000	80.03835	10.39000	80.01595				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>	
CLN70 On 12/02/2025 Spot Bond				100.91501		100.89828				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>	
CLN70 On 31/08/2024 Spot Bond			11.10000	84.84520	11.10000	84.81988				0.00	0	
<b>Total CLN705 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 CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	86.20746	10.88000	86.18223				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				100.46400		100.44089				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				99.94373		99.92968				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				101.26859		101.25345				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	81.33317	11.19500	81.30910				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	81.58061	11.15500	81.55655				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond				99.94920		99.93650				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond				100.38676		100.37219				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond				101.27734		101.26208				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond				101.27734		101.26208				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond				101.27734		101.26208				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	80.35477	11.35500	80.33065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond				99.94966		99.93709				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	79.33481	11.52500	79.31066				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	79.66262	11.47000	79.63847				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond				100.11027		100.09484				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	80.38507	11.35000	80.36096				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond				101.17018		101.15629				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond				101.17018		101.15629				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond				101.17018		101.15629				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond				101.19205		101.17788				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond				101.19205		101.17788				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond				101.19205		101.17788				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73( On 31/01/2024 Spot Bond			10.94000	82.93044	10.94000	82.90644				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73( On 31/01/2024 Spot Bond			10.77500	83.98948	10.77500	83.96553				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>	
CLN73( On 31/07/2024 Spot Bond			10.67500	84.64131	10.67500	84.61739				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>	
CLN73( On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73( On 11/09/2026 Spot Bond				99.94858		99.93574				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>	
CLN73( On 12/09/2022 Spot Bond				100.50458		100.48579				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>	
CLN73( On 31/01/2022 Spot Bond			9.25000	93.66826	9.25000	93.64524				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>	
CLN73( On 20/06/2023 Spot Bond				101.40834		101.39146				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>	
CLN73( On 20/12/2023 Spot Bond				101.47391		101.45620				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>	
CLN73( On 20/06/2026 Spot Bond				109.24800		109.44100				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>	
CLN74( On 31/01/2022 Spot Bond			9.51000	92.25714	9.51000	92.23385				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>	
CLN74( On 19/08/2025 Spot Bond				100.37619		100.35727				0.00	0	
<b>Total CLN741 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 CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond				101.42334		101.40362				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				100.58254		100.56685				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond				100.72794		100.70840				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				100.69496		100.67630				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond				100.17532		100.15428				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				101.29942		101.28389				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				100.70527		100.68633				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				100.00000		100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond				99.94427		99.93035				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				101.01802		101.00381				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				100.00000		100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond				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 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	100.79295	7.40000	100.77305				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				99.96983		99.95350				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				100.00000		100.00000				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>	
CLN756 On 20/07/2026 Spot Bond				100.00000		100.00000				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>	
CLN757 On 31/08/2024 Spot Bond				100.00000		100.00000				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>	
CLN758 On 20/06/2026 Spot Bond				101.57108		101.54365				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>	
CLN759 On 20/06/2026 Spot Bond				101.52368		101.49710				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>	
CLN760 On 22/04/2026 Spot Bond				101.29172		101.26511				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond				100.60555		100.59048				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond				100.58546		100.57068				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2022 Spot Bond			9.57000	91.93543	9.57000	91.91208				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2022 Spot Bond			7.40000	100.79295	7.40000	100.77305				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.74500	105.09281	7.73000	105.14843				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>	
COJ05 On 05/06/2023 Spot Bond			7.30500	111.03662	7.29500	111.03180				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			9.70000	109.03201	9.68500	109.06257				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.29500	112.20622	6.28500	112.21366				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			7.01000	107.01187	7.00000	107.00665				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			11.50000	98.53565	11.48500	98.57084				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			10.09000	99.42514	10.07500	99.46917				0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.37500	107.79734	9.36500	107.80715				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>	
DENG8 On 21/09/2021 Spot Bond				101.29940		101.28387				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				101.19778		101.18249				0.00	0	
<b>Total DENG87 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 DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond				101.97295		101.95637				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 31/01/2023 Spot Bond				100.76536		100.74638				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				99.93880		99.92354				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				101.27881		101.26307				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				101.19736		101.18139				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				99.98475		99.96950				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				103.01455		102.97715				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond				100.25535		100.23927				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				101.10472		101.08864				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			8.84000	107.55715	8.82500	107.57409				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				100.70052		100.68432				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				100.27569		100.25842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.42500	105.27046	6.41500	105.26665			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	37.73224	100.00000	37.64919			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.73224	100.00000	37.64919			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			6.95500	106.61313	6.94500	106.61630			0.00	0	200,00
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>200,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.56730	9.69000	100.54145			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.56730	9.69000	100.54145			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			11.33000	94.51468	11.31500	94.55754			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	100.59079	10.10000	100.56387			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.59079	10.10000	100.56387			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond				100.15291		100.13610			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				100.91766		100.90275			0.00	0	
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	
DVF22B On 29/08/2022 Spot Bond				99.79242		99.77511			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				100.80615		100.79179			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				98.39120		98.37337			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond				98.73313		98.71622				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				96.60697		96.58843				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				99.52953		99.51275				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				97.49547		97.47661				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond				100.53719		100.52105				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				100.52995		100.51565				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>	
DVFB28 On 31/01/2025 Spot Bond				96.09132		96.07249				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>	
DVFB29 On 31/01/2027 Spot Bond				100.55980		100.54470				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>	
DVFB30 On 21/08/2023 Spot Bond				100.47563		100.45752				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				100.30784		100.28867				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>	
ECN22 On 14/03/2022 Spot Bond			5.58000	101.95214	5.57000	101.94202				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			6.48500	107.78620	6.47500	107.79152				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			5.02000	108.88913	5.01500	108.91298				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.00000	95.88661	5.01000	95.74890				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.45440	2.25000	135.43490				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			3.68000	148.54894	3.70000	148.34466				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			3.69200	134.79472	3.71200	134.57101				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.73500	130.49742	3.75500	130.26850				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			4.66000	112.78702	4.65500	112.81119				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			4.97000	97.98607	4.98000	97.85133				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.45440	2.25000	135.43490				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				161.63069		162.84319				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				159.04591		160.23914				0.00	0	
<b>Total ELN002 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 ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 09/06/2025 Spot Bond				122.98575		123.90299				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>	
ELN006 On 17/06/2025 Spot Bond				121.98636		122.89542				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>	
ELN007 On 28/07/2025 Spot Bond				120.22791		121.12963				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>	
ELN009 On 19/08/2025 Spot Bond				111.70017		112.53749				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 22/04/2022 Spot Bond				112.97982		113.83151				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>	
ELN011 On 23/12/2021 Spot Bond				98.94792		98.83351				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>	
ELN012 On 15/04/2024 Spot Bond				108.18125		108.99427				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>	
ELN013 On 21/05/2024 Spot Bond				110.00275		110.82988				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			9.15500	105.53780	9.14000	105.54729				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			10.74500	98.57837	10.73000	98.58867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.09500	102.93891	11.08000	102.95092				11,630,622,220,000.00	1,048,276,000	1,190,804,60
<b>Total EMM05 SPOT</b>										<b>11,630,622,220,000.00</b>	<b>1,048,276,000</b>	<b>1,190,804,60</b>
<b>Total For EMM05</b>										<b>11,630,622,220,000.00</b>	<b>1,048,276,000</b>	<b>1,190,804,60</b>
EMM06 On 23/06/2025 Spot Bond			9.24000	103.95082	9.22500	103.95214				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			9.24000	104.91520	9.22500	104.92857				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			11.21500	77.92882	11.19000	77.95421				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			10.28500	103.66021	10.27500	103.66563				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.21500	97.72442	11.19000	97.77419				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 04/06/2023 Spot Bond				100.01650		100.02917				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 07/09/2021 Spot Bond					0.00000	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>	
EPF01 On 07/09/2023 Spot Bond				100.02695		100.01345				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 13/12/2025 Spot Bond				99.94347		99.92942				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 12/09/2022 Spot Bond				99.94534		99.93169				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond				100.44748		100.43198				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				100.11254		100.09472				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				100.16196		100.14426				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>	
EPF023 On 07/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	26,000,000,000	13,000,000,000	
<b>Total EPF023 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>26,000,000,000</b>	<b>13,000,000,000</b>	
<b>Total For EPF023</b>									<b>10,000,000,000,000.00</b>	<b>26,000,000,000</b>	<b>13,000,000,000</b>	
EPFC47 On 10/11/2021 Spot Bond				100.45485		100.43899				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				99.94585		99.93234				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				100.08745		100.02123				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond				100.08983		100.02322				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond				100.82171		100.80678				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond				99.98518		99.97048				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond				100.63719		100.62124				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond				101.16256		101.14852				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond				100.35282		100.33655				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				100.33718		100.32160				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				100.37776		100.36041				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				100.34030		100.32458				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				100.35589		100.33949				0.00	40,000,000	10,000,000
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
ERSA2 On 17/05/2022 Spot Bond				100.33222		100.31686				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond				100.32470		100.30966				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond				100.37148		100.35440				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.83500	106.66403	5.82500	106.66094				0.00	0	900,000,000
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.22722	10.00000	101.20039				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			8.24000	101.96430	8.22500	101.99746				0.00	0	2,791,765,200
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,791,765,200</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,791,765,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.42336	7.85000	103.40160				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			10.99000	76.90513	10.98000	76.93773				0.00	0	485,116,90
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>485,116,90</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>485,116,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	99.88002	7.50000	99.86004				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			11.50000	79.67139	11.49000	79.71005				0.00	0	1,525,497,60
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,525,497,60</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>1,525,497,60</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.16499	8.50000	103.14153				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				100.01922		100.00583				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				100.87744		100.86417				0.00	40,000,000	10,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond				101.28790		101.27254				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				100.34772		100.33196				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				100.30319		100.28685				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				100.36196		100.34605				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				100.37817		100.36158				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond				100.65261		100.63677				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				101.14631		101.13029				0.00	0	200,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FIFC36 On 19/02/2022 Spot Bond				100.24891		100.23320				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>	
FIFG01 On 05/08/2024 Spot Bond				100.56002		100.54353				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond				100.59801		100.58043				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond				102.16237		102.14935				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond				100.91444		100.89970				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				103.07683		103.06357				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond				103.15025		103.13637				0.00	0	125,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
FRB24 On 08/11/2023 Spot Bond				103.76118		103.74191				0.00	0	175,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
FRB25 On 19/09/2024 Spot Bond				103.29189		105.28739				0.00	0	375,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>375,000,00</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 FRB25</b>									<b>0.00</b>	<b>0</b>	<b>375,000,00</b>
FRB26 On 03/06/2024 Spot Bond				100.19777		100.12987			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.94000	107.43956	8.92500	107.47251		894,000,000,000.00	100,000,000	150,000,00	
<b>Total FRB27 SPOT</b>								<b>894,000,000,000.00</b>	<b>100,000,000</b>	<b>150,000,00</b>	
<b>Total For FRB27</b>								<b>894,000,000,000.00</b>	<b>100,000,000</b>	<b>150,000,00</b>	
FRB28 On 02/12/2025 Spot Bond				103.87517		103.85430			0.00	0	467,295,10
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>467,295,10</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	<b>467,295,10</b>
FRB29 On 19/04/2026 Spot Bond				102.37967		102.36416			0.00	0	150,000,00
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRB30 On 19/04/2026 Spot Bond			7.74000	104.75647	7.72500	104.79260			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			1.18000	173.25313	1.18000	173.23317			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			1.67800	320.73512	1.67800	320.69381			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			2.50500	152.75031	2.52000	152.65285			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			3.53000	203.81488	3.55000	203.53896			0.00	0	532,000,00
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>532,000,00</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>532,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			3.98000	108.06436	4.01000	107.82244			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			4.86000	217.64786	4.85500	217.70541			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			5.24000	92.72755	5.24000	92.70674			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.22000	92.69496	5.25000	92.19140				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.29930	82.51948	6.27000	82.53870				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.37171	81.74588	6.34000	81.77172				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.82000	146.38772	3.83500	146.28969				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond				97.00059		96.90438				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC22 On 31/01/2022 Spot Bond			1.83000	172.81204	1.83000	172.78907				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			2.69000	172.23187	2.69000	172.20498				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				100.53311		100.51243				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond				101.35830		101.34348				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				102.51530		102.50043				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				102.19206		102.17350				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				100.66534		100.64882				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	101.04845	9.58400	101.02274				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				100.26180		100.24534				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				101.40829		101.39140				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	112.13960	3.57000	112.11950				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond				100.60848		100.58673				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				101.27655		101.26188				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	110.18990	3.40000	110.17064				0.00	0	
<b>Total FRC286 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 FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond				101.22669		101.21210				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond				102.22978		102.21467				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond				100.38481		100.36795				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond				100.39132		100.37419				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond				101.76011		101.74060				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond				102.50834		102.49198				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond				102.75212		102.73475				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond				100.17216		100.15145				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond				100.63666		100.61730				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond				100.18560		100.16967				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				101.69675		101.67819				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				101.20040		101.18615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond				101.38194		101.36539				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>	
FRC311 On 20/06/2024 Spot Bond				101.51760		101.49933				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>	
FRC312 On 13/10/2026 Spot Bond				101.32883		101.24483				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>	
FRC313 On 15/09/2033 Spot Bond				101.44435		101.42832				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>	
FRC314 On 31/07/2034 Spot Bond				100.67412		100.65738				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>	
FRC315 On 20/12/2024 Spot Bond				101.36444		101.34811				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>	
FRC316 On 20/12/2026 Spot Bond				101.51742		101.49914				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>	
FRC320 On 20/12/2024 Spot Bond				101.69567		101.67709				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>	
FRC321 On 20/06/2026 Spot Bond				101.39709		101.38034				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>	
FRC322 On 02/04/2024 Spot Bond				101.01403		100.99948				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>	
FRC323 On 20/12/2022 Spot Bond				102.37099		102.35449				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond				100.97971		100.96630				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				100.19289		100.17640				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				100.50413		100.48869				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				100.82818		100.81348				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond				100.65080		100.63225				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 13/09/2021 Spot Bond				102.69441		102.68087				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond				103.20507		103.18862				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond				100.55028		100.53774				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond				100.81407		100.79883				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond				101.79741		101.77559				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>	
FRC343 On 21/12/2027 Spot Bond				101.25563		101.24065				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond				100.88917		100.87337				0.00	0	
<b>Total FRC344 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 FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond				101.63095		101.61123				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond				102.36458		102.33954				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond				100.85660		100.83790				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond				100.72100		100.70312				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2022 Spot Bond				100.65438		100.63814				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond				100.15519		100.13637				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond				101.15399		101.13480				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond				100.82189		100.80386				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2021 Spot Bond				101.12592		101.11044				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond				100.82299		100.80493				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond				100.71640		100.69862				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond				100.83264		100.81478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond				100.54509		100.53212				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond				100.73159		100.71263				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond				100.79518		100.77796				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond				100.68970		100.67258				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2022 Spot Bond				101.08097		101.06612				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond				100.48171		100.46423				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond				100.30353		100.28199				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond				100.42512		100.40261				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond				102.07520		102.04881				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond				100.16634		100.14627				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond				103.59751		103.55103				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond				103.60836		103.56173				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				100.80974		100.79154				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				100.80607		100.78796				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				102.87400		102.82642				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>	
FRC37 On 25/04/2023 Spot Bond				100.82576		100.80833				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond				100.63352		100.60994				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond				100.62984		100.60640				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	3,000,000,000	
<b>Total FRC378 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRC378</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>	
FRC66 On 31/01/2022 Spot Bond			2.47000	172.37991	2.47000	172.35404				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.41000	172.42033	2.41000	172.39473				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.42000	172.41360	2.42000	172.38795				0.00	0	2,034,400,000
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,034,400,000</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>2,034,400,000</b>
FRI33 On 28/02/2033 Spot Bond			4.41000	102.24874	4.41000	102.22793				0.00	0	
<b>Total FRI33 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 FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.85000	110.12453	4.86000	109.95988				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				100.74597		100.73258				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				101.17192		101.16214				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				100.43450		100.42338				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				101.37423		101.36058				0.00	0	410,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
FRJ24 On 14/02/2024 Spot Bond				101.13549		101.12137				0.00	0	1,000,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ25 On 09/03/2025 Spot Bond				102.70307		102.69103				0.00	0	20,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRJ26 On 14/02/2026 Spot Bond				101.11881		101.10413				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				103.61249		103.59930				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond				101.11948		101.10598				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				101.25823		101.24317				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				101.13888		101.12514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.40800	98.06459	4.43800	97.45882				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			4.82000	110.54924	4.83000	110.38396				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				100.20317		100.18867				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				100.65869		100.64477				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			4.96000	108.58380	4.97000	108.42151				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			4.71000	220.79941	4.70500	220.85897				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			5.10000	106.65995	5.11000	106.50064				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			4.74000	220.16471	4.73500	220.22387				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.37000	148.52942	3.38500	148.43156				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.80800	3.70500	127.78461				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>	
FRS11 On 31/01/2038 Spot Bond			4.90000	109.42097	4.91000	109.25741				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12( On 07/12/2033 Spot Bond			4.86000	217.64786	4.85500	217.70541				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>	
FRS12( On 07/12/2033 Spot Bond			4.91000	216.60943	4.90500	216.66629				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>	
FRS12( On 31/01/2025 Spot Bond			2.90000	150.80564	2.91500	150.70798				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>	
FRS12( On 07/12/2033 Spot Bond			4.94000	215.98922	4.93500	216.04569				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.10000	106.65995	5.11000	106.50064				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			4.22000	195.73791	4.24000	195.47069				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.85000	97.02416	5.86000	96.87967				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			4.11000	197.00054	4.13000	196.73196				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/03/2028 Spot Bond			4.17000	196.31069	4.19000	196.04284				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 07/12/2033 Spot Bond			5.45000	205.76726	5.44500	205.81728				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			5.80000	97.63296	5.81000	97.48754				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			5.10000	106.65995	5.11000	106.50064				0.00	0	
<b>Total FRS135 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 FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.08000	106.93228	5.09000	106.77255				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			3.98000	198.50483	4.00000	198.23463				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			5.22000	210.30297	5.21500	210.35585				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			4.11000	197.00054	4.13000	196.73196				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			4.11000	197.00054	4.13000	196.73196				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			3.51100	204.04265	3.53100	203.76648				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			3.67000	147.09758	3.68500	146.99960				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			1.53000	173.01535	1.53000	172.99375				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			4.46000	193.01529	4.48000	192.75101				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.50000	192.56575	4.52000	192.30197				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.64000	147.24004	3.65500	147.14206				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			3.97500	198.56296	3.99500	198.29267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.51000	192.45355	4.53000	192.18990				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond				15.88813		15.83320				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond				5.71051		5.73938				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond				100.81867		100.80379				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond				100.90105		100.88466				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 18/09/2023 Spot Bond				101.29060		101.27579				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond				101.22665		101.21032				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 04/10/2021 Spot Bond				178.74368		178.92007				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 16/11/2023 Spot Bond				199.47077		198.79487				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond				147.39688		147.71427				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond				177.59117		178.35815				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>	
FRS194 On 19/06/2026 Spot Bond				31.40135		31.31876				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>	
FRS197 On 05/08/2024 Spot Bond				100.48875		100.47431				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>	
FRS199 On 05/08/2025 Spot Bond				100.56003		100.54354				0.00	200,000,000	50,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
FRS200 On 12/08/2025 Spot Bond				100.44759		100.43084				0.00	40,000,000	10,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
FRS201 On 06/08/2025 Spot Bond				100.22154		100.20446				0.00	200,000,000	50,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
FRS202 On 23/08/2025 Spot Bond				91.57633		91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond				100.89379		100.87822				0.00	80,000,000	20,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
FRS209 On 18/11/2024 Spot Bond				100.33206		100.31600				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	
<b>Total FRS219 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 FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond				101.08002		101.06729				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				105.47353		105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond				101.85967		101.83115				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				106.57987		106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond				101.25563		101.24065				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				105.35167		105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 31/07/2022 Spot Bond				101.09907		101.07189				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond				100.40147		100.38391				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>	
FRS23 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				97.22025		97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond				102.80781		102.79370				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				100.00000		100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond				112.98465		113.15647				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				118.74836		118.21131				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond				103.12921		103.33603				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond				100.46321		100.47303				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond				80.39511		80.89656				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond				99.99950		99.97546				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond				113.69028		113.01822				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>	

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 <sup>t</sup> On 20/12/2021 Spot Bond				100.81738		100.80797				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 <sup>t</sup> On 19/01/2024 Spot Bond				101.31607		101.29064				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 <sup>i</sup> On 20/01/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>t</sup> On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sup>t</sup> On 26/01/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sup>t</sup> On 31/01/2022 Spot Bond				100.52602		100.51292				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 <sup>t</sup> On 31/01/2022 Spot Bond				100.52713		100.51400				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sup>t</sup> On 22/02/2024 Spot Bond				101.30966		101.10474				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 <sup>t</sup> On 31/01/2022 Spot Bond				100.52379		100.51074				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 <sup>t</sup> On 02/03/2024 Spot Bond				100.09863		100.08280				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 <sup>t</sup> On 04/03/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sup>i</sup> On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS257 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 FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond				107.80068		108.25274				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>	
FRS258 On 24/03/2022 Spot Bond				102.48688		102.45384				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>	
FRS259 On 25/03/2024 Spot Bond				101.80623		101.78282				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>	
FRS260 On 28/02/2031 Spot Bond				100.17767		100.15635				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>	
FRS261 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS263 On 19/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS264 On 31/03/2032 Spot Bond				101.28979		101.27196				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				107.86339		108.31989				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				101.29953		101.28157				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				100.00000		100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond				105.75685		106.19626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.95295		101.91814				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				101.04462		101.46606				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>	
FRS272 On 31/03/2032 Spot Bond				100.87677		100.85899				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond				100.30512		100.29130				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 26/11/2021 Spot Bond				100.08644		100.07409				0.00	0	
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS275 On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.77000	320.11567	1.77000	320.07363				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			1.51000	321.87021	1.51000	321.83022				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			1.51000	321.87021	1.51000	321.83022				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			0.77000	173.53254	0.77000	173.51446				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			0.77000	173.53254	0.77000	173.51446				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond				100.55616		100.54025				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			4.80000	102.11734	4.81000	101.93980				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			4.23000	112.48326	4.22500	112.54841				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			2.79000	151.34427	2.80500	151.24666				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			3.07000	149.97763	3.08500	149.87990				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			2.57000	314.79299	2.57000	314.74485				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			4.95500	104.11966	4.94500	104.12004				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			6.30500	115.53712	6.29000	115.56451				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			6.54000	112.01741	6.52500	112.05188				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			7.13000	114.09150	7.11500	114.13631				0.00	0	14,564,30
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,564,30</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>14,564,30</b>
FRX27 On 07/03/2027 Spot Bond			7.27000	113.09044	7.25500	113.14047				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			7.75000	113.67326	7.73500	113.73480				0.00	0	
<b>Total FRX28 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 FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.42500	108.90101	8.41500	108.93895				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			8.71500	105.46548	8.70000	105.53948				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			8.89500	115.62419	8.87000	115.77833				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			10.31000	82.90404	10.30000	82.95427				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				100.19443		100.17976				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				100.55424		100.53955				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				100.28590		100.27044				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				100.27232		100.25753				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				100.28153		100.26628				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				100.28424		100.26886				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond				100.20040		100.18244				0.00	0	100,000,00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GBL06 On 21/06/2024 Spot Bond				101.66434		101.64831				0.00	0	20,300,000,00



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 GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,00</b>
GH5A1 On 25/11/2022 Spot Bond				100.25647		100.24137				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				100.27504		100.25941				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				100.21947		100.20362				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				100.22417		100.20933				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				100.31212		100.29139				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	114.18647	3.61000	113.94161				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				101.10736		101.09151				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				99.92998		99.91833				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				100.88012		100.86722				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			5.99500	112.10808	5.98500	112.11053				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				100.32901		100.31731				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond				101.72469		101.71029				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			6.34000	112.26857	6.32500	112.28625				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				100.82752		100.81325				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				101.75773		101.74359				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond				99.13372		99.11928				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				100.43680		100.42348				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				100.76866		100.75484				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				99.92588		99.91105				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond				99.98788		99.97577				0.00	0	200,000,00
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT29 On 10/12/2023 Spot Bond				99.67227		99.65922				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond				98.48655		98.47191				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				100.14290		100.12710				0.00	0	
<b>Total GRT31 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 GRT31</b>									<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond				100.37987		100.36527			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				98.20420		98.18716			0.00	0	
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond				98.38978		98.37164			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				98.58799		98.57163			0.00	200,000,000	100,000,00
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
GRT38 On 31/03/2026 Spot Bond				101.03786		101.02363			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				100.56413		100.54892			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				99.39296		99.37592			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				99.82519		99.80925			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				100.29887		100.28276			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				102.24775		102.23378			0.00	0	
<b>Total GRT45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>									<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond				100.71876		100.70398			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				100.97332		100.95751			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.77805		100.76229				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				101.30709		101.29331				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				100.80221		100.78734				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				101.27491		101.25757				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				100.91614		100.90406				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>	
H12T2 On 12/08/2022 Spot Bond				100.48175		100.46716				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond				100.50225		100.48851				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond				100.13812		100.12268				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				99.59146		99.57473				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				99.61559		99.59916				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				99.71234		99.69826				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				100.14780		100.13414				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				100.03281		100.01914				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				99.94098		99.92625				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				101.10965		101.09440				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				101.04166		101.02737				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				101.02230		101.00830				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			2.11000	317.83963	2.11000	317.79498				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			2.46000	323.77252	2.46000	323.72399				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			9.76500	103.86169	9.75500	103.89506				0.00	0	20,500,000,00
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,500,000,00</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>20,500,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			4.74000	101.71839	4.74000	101.69678				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			10.94000	89.45001	11.12000	88.30910				0.00	0	4,245,711,60
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,245,711,60</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,245,711,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.10497	100.00000	10.08273				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			11.05000	88.35106	11.04000	88.38886				0.00	0	7,532,200,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,532,200,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>7,532,200,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.10352	100.00000	10.08128				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				100.98981		100.97604				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				100.75558		100.74122				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				100.14429		100.12835				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	154.17167	2.23500	154.07437			434,178,018,480,000.00	195,575,684,000	403,405,539,50	
<b>Total I2025 SPOT</b>									<b>14,178,018,480,000.00</b>	<b>195,575,684,000</b>	<b>403,405,539,50</b>	
<b>Total For I2025</b>									<b>14,178,018,480,000.00</b>	<b>195,575,684,000</b>	<b>403,405,539,50</b>	
I2029 On 31/03/2029 Spot Bond			3.11000	114.70919	3.14000	114.45327			92,586,522,460,000.00	29,770,586,000	181,347,694,00	
<b>Total I2029 SPOT</b>									<b>12,586,522,460,000.00</b>	<b>29,770,586,000</b>	<b>181,347,694,00</b>	
<b>Total For I2029</b>									<b>12,586,522,460,000.00</b>	<b>29,770,586,000</b>	<b>181,347,694,00</b>	
I2033 On 28/02/2033 Spot Bond			3.91000	107.48641	3.91000	107.46600			303,528,704,186,000.00	77,628,824,600	209,448,761,70	
<b>Total I2033 SPOT</b>									<b>13,528,704,186,000.00</b>	<b>77,628,824,600</b>	<b>209,448,761,70</b>	
<b>Total For I2033</b>									<b>13,528,704,186,000.00</b>	<b>77,628,824,600</b>	<b>209,448,761,70</b>	
I2038 On 31/01/2038 Spot Bond			4.20000	119.77915	4.21000	119.59970			537,280,682,400,000.00	127,923,972,000	378,913,284,10	
<b>Total I2038 SPOT</b>									<b>17,280,682,400,000.00</b>	<b>127,923,972,000</b>	<b>378,913,284,10</b>	
<b>Total For I2038</b>									<b>17,280,682,400,000.00</b>	<b>127,923,972,000</b>	<b>378,913,284,10</b>	
I2046 On 31/03/2046 Spot Bond			4.24000	109.10862	4.24000	109.08704			378,544,299,840,000.00	89,279,316,000	335,323,237,90	
<b>Total I2046 SPOT</b>									<b>18,544,299,840,000.00</b>	<b>89,279,316,000</b>	<b>335,323,237,90</b>	
<b>Total For I2046</b>									<b>18,544,299,840,000.00</b>	<b>89,279,316,000</b>	<b>335,323,237,90</b>	
I2050 On 31/12/2050 Spot Bond			4.22000	111.00394	4.25000	110.36445			113,532,981,000,000.00	26,903,550,000	295,161,150,10	
<b>Total I2050 SPOT</b>									<b>13,532,981,000,000.00</b>	<b>26,903,550,000</b>	<b>295,161,150,10</b>	
<b>Total For I2050</b>									<b>13,532,981,000,000.00</b>	<b>26,903,550,000</b>	<b>295,161,150,10</b>	
IBL101 On 24/05/2022 Spot Bond			5.89000	104.82025	5.88000	104.81071				0.00	0	

Contract Details	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				100.68028		100.66581				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			2.23000	317.04125	2.23000	316.99567				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				100.31920		100.30368				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				100.24708		100.23148				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>	
IBL123 On 14/02/2022 Spot Bond				100.51559		100.50196				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				100.34565		100.33042				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				100.83886		100.82483				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				100.20989		100.19457				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				100.81189		100.79818				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				100.42861		100.41254				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond				100.07270		100.06066				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond				100.86943		100.85560				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				100.26167		100.24521				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				100.24562		100.23011				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				100.45994		100.44436				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				100.40250		100.38654				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				100.27476		100.25986				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				100.27338		100.25854				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				101.22234		101.20781				0.00	280,000,000	70,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
IBL147 On 03/07/2025 Spot Bond				101.04271		101.02707				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				100.19394		100.17980				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				100.20205		100.18736				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond				99.42441		99.55923				0.00	0	
<b>Total IBL150 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 IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond				100.28236		100.26792				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				100.66941		100.65706				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				100.62409		100.61153				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				100.64445		100.63149				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				100.42226		100.40818				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				100.47487		100.45996				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				100.40668		100.38974				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				100.78564		100.77224				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				100.81342		100.79953				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>	
IBL167 On 18/05/2024 Spot Bond				100.30313		100.28839				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				100.31367		100.29846				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>	
IBL177 On 19/07/2024 Spot Bond				100.71070		100.69705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond				100.73545		100.72131				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL179 On 15/11/2021 Spot Bond				100.34064		100.32803				0.00	0	
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond				100.27185		100.25890				0.00	1,000,000,000	500,000,000
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL180</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IBL181 On 25/08/2024 Spot Bond				100.20707		100.19205				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond				100.21424		100.19874				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL183 On 30/11/2021 Spot Bond				100.11754		100.10448				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			0.85000	173.47794	0.85000	173.45950				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			6.53500	108.89035	6.52500	108.89471				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>	
IBL67 On 31/01/2022 Spot Bond			1.12000	173.29396	1.12000	173.27427				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.96500	108.78271	4.95500	108.78035				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond				99.95557		99.94450				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond				102.38370		102.37021				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			8.14000	106.68972	8.12500	106.70929				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			9.64500	113.39557	9.63000	113.46253				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				100.01437		100.02773				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			8.86000	110.79493	8.84500	110.83365				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				99.83543		99.81873				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				100.39447		100.37962				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				99.35657		99.33924				0.00	0	750,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
IDCG16 On 12/11/2025 Spot Bond				98.97331		98.95556				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				100.45552		100.43975				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				99.94909		99.93639				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond				98.57087		98.55560				0.00	0	
<b>Total IDCG19 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 IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond				99.85915		99.84631				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond				98.44968		98.43456				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond				100.75016		100.73441				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond				101.26444		101.25054				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.59000	105.35035	7.57500	105.37234				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond				60.01181		60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond				101.15823		101.14191				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond				102.03504		102.01361				0.00	443,107,400	443,107,400
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>443,107,400</b>	<b>443,107,400</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>443,107,400</b>	<b>443,107,400</b>
INLV05 On 22/03/2023 Spot Bond				104.87084		104.85220				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond				104.03988		104.01849				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond				97.45456		97.43618				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond				100.66686		100.64536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.98886		100.96568				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				101.29044		101.27585				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				101.17580		101.16162				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				101.19740		101.18294				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				101.06495		101.04958				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				100.15208		101.51971				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				100.53144		100.51577				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				100.83892		100.82403				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				100.45521		100.43939				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				100.46313		100.44704				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond				101.11083		101.09670				0.00	0	250,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</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
IPF31 On 25/03/2026 Spot Bond				99.62299		99.60686			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				101.06967		101.05472			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				99.94421		99.93030			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>	
IPFC35 On 10/11/2021 Spot Bond				100.34792		100.33632			0.00	0	
<b>Total IPFC35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>									<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond				101.29497		101.28031			0.00	0	
<b>Total IPFG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>									<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.28696	2.75000	100.27949			0.00	0	
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.87000	188.46433	4.89000	188.20504			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				103.25035		103.23580			0.00	0	
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond				101.70506		101.68377			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			2.27000	172.51471	2.27000	172.48974		567,500,000,000.00	250,000,000	4,100,000,000	
<b>Total IV039 SPOT</b>								<b>567,500,000,000.00</b>	<b>250,000,000</b>	<b>4,100,000,000</b>	
<b>Total For IV039</b>								<b>567,500,000,000.00</b>	<b>250,000,000</b>	<b>4,100,000,000</b>	
IV040 On 29/09/2021 Spot Bond				101.75281		101.74013			0.00	0	
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			7.90500	105.52790	7.89500	105.50576			0.00	0	
<b>Total IV041 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 IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond				100.95169		100.93515				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			7.91000	104.59530	7.90000	104.57508				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				100.82908		100.80686				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			1.72000	172.88652	1.72000	172.86406				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond				103.64412		103.63067				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond				104.26385		104.24436				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			4.77000	189.56283	4.79000	189.30232				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>	
IVC094 On 06/12/2021 Spot Bond			6.39000	103.80084	6.38000	103.78544				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				99.92345		99.90817				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond				100.43950		100.42028				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				100.43380		100.41713				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>	
IVC140 On 18/10/2021 Spot Bond				100.63647		100.61857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.09067		100.02393				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				100.47532		100.48954				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				100.55045		100.48451				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				101.14627		101.13267				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				100.07999		100.06619				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond				100.06770		100.05390				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				99.88336		99.86403				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				101.51944		101.50595				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				99.88276		99.86810				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2021 Spot Bond				101.11344		101.10091				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>	
IVC176 On 05/06/2023 Spot Bond				100.01528		100.02837				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				101.14148		101.12805				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				101.02431		101.00793				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				100.41021		100.39533				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond				101.45655		101.43876				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				101.31315		101.29500				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	101.60096	7.40000	101.58079				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				100.23852		100.22243				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				100.12032		100.10141				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				100.36982		100.35281				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				99.91619		99.90225				0.00	0	
<b>Total IVC190 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 IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.77499	7.23000	100.75554				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				101.02049		101.00623				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>	
IVC198 On 13/08/2026 Spot Bond				100.50775		100.48802				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC199 On 26/02/2022 Spot Bond				100.19808		100.18406				0.00	0	
<b>Total IVC199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.18202	7.45000	100.16178				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVZ058 On 09/09/2021 Spot Bond			4.00000	99.96713	4.00000	99.93429				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			4.00000	99.89053	4.00000	99.85774				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			4.00000	99.81405	4.00000	99.78130				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			4.00000	99.75948	4.00000	99.72678				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			4.10000	99.65299	4.10000	99.61954				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>	
IVZ063 On 21/10/2021 Spot Bond			4.10000	99.49706	4.10000	99.46371				0.00	0	
<b>Total IVZ063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ063</b>										<b>0.00</b>	<b>0</b>	
IVZ064 On 28/10/2021 Spot Bond			4.10000	99.41928	4.10000	99.38599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.15000	99.33365	4.15000	99.30000				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			4.15000	99.25518	4.15000	99.22159				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
IVZ067 On 25/11/2021 Spot Bond			4.15000	99.09861	4.15000	99.06512				0.00	0	
<b>Total IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.15000	99.02051	4.15000	98.98708				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.15000	98.94253	4.15000	98.90915				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond				101.52867		101.51026				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			5.87500	104.32478	5.86500	104.30947				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				100.83543		100.81943				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				100.40705		100.39183				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				100.77090		100.75608				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond				99.50797		99.49167				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				100.80514		100.79091				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				101.27395		101.25834				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				101.02351		101.00789				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>	
KAP019 On 28/07/2024 Spot Bond				100.66777		100.65197				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond				101.56347		101.54936				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			8.68000	127.38958	8.66500	127.44047				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				100.56371		100.52927				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond				98.31938		98.28648				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			6.85500	104.96291	6.84500	104.95094				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				96.18419		96.18595				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.87500	108.00426	8.86500	108.00578				0.00	0	
<b>Total LBK24 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 LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond				97.11953		97.09704				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			11.85500	97.48263	11.84500	97.49571				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			9.92500	102.13699	9.91500	102.12563				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				100.88550		100.85175				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				94.81012		94.78670				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				100.47512		100.45869				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				99.59484		99.57934				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				96.32601		96.30567				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond				95.91274		95.89233				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				88.70355		88.66827				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				100.25733		100.24472				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			6.38500	108.27395	6.37500	108.26587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				102.10594		102.09204				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				100.92069		100.90421				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond				101.84966		101.76491				0.00	1,000,000,000	500,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
LGL10 On 08/10/2025 Spot Bond				100.34333		100.32748				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				99.99991		99.98399				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				100.75571		100.72849				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				99.94385		99.92744				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond				100.30048		100.28428				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				100.30860		100.29199				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 07/06/2022 Spot Bond				100.26381		100.25258				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				101.26946		101.25743				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 16/09/2021 Spot Bond				99.92620		99.91567				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				100.28098		100.26784				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				100.30283		100.28874				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				100.12528		100.11124				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				100.13346		100.11861				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				101.15972		101.14663				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04!On 23/02/2023 Spot Bond				100.24039		100.22510				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04:On 27/07/2023 Spot Bond				100.60291		100.58897				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				100.97983		100.96846				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				101.36406		101.35172				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				100.41143		100.39797				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04`On 26/02/2024 Spot Bond				100.19236		100.17736				0.00	0	
<b>Total MBP047 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 MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond				100.95767		100.94507				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				100.97763		100.96475				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				100.52683		100.51300				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond				100.24751		100.23593				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				100.94374		100.93133				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			7.59000	113.23566	7.57500	113.26670				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			5.72500	105.37423	5.71500	105.36730		3,435,000,000,000.00		600,000,000	1,350,000,000	
<b>Total MMIG05 SPOT</b>								<b>3,435,000,000,000.00</b>		<b>600,000,000</b>	<b>1,350,000,000</b>	
<b>Total For MMIG05</b>								<b>3,435,000,000,000.00</b>		<b>600,000,000</b>	<b>1,350,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond				102.13777		102.12303				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				100.80808		100.79500				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				100.92994		100.91691				0.00	0	1,900,000,000
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
MML02 On 10/12/2026 Spot Bond			8.24000	106.69025	8.22500	106.73142				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				100.01554		100.00119				0.00	0	500,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MML04 On 15/03/2028 Spot Bond			8.49000	96.91065	8.47500	96.96421				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				101.79800		101.78506				0.00	43,840,000,000	21,920,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>43,840,000,000</b>	<b>21,920,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>43,840,000,000</b>	<b>21,920,000,00</b>
MTN09 On 11/10/2022 Spot Bond				101.71650		101.70289				0.00	0	18,613,40
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,613,40</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>18,613,40</b>
MTN10 On 11/10/2024 Spot Bond				102.22105		102.20609				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond				100.40889		100.42290				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				98.26691		98.27793				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond				100.43863		100.42332				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				100.45486		100.43900				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				99.98855		99.97205				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				100.27405		100.25761				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond				98.37896		98.36006				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond				100.02752		100.01375				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				99.82032		99.80569				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				102.34303		102.32783				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				100.72102		100.70354				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			8.18500	101.23732	8.17000	101.26979				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				100.77797		100.75912				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				101.24321		101.22907				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond				101.75181		101.73688				0.00	1,700,000,000	950,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>950,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>950,000,000</b>
MTN27 On 29/06/2028 Spot Bond				101.20331		101.18701				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 29/06/2022 Spot Bond				100.93789		100.92532				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond				100.26865		100.25178				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond				100.26865		100.25178				0.00	0	
<b>Total MWAR04 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 MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond				100.28705		100.26910				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				100.28699		100.26903				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				101.71093		101.69761				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				101.27705		101.26182				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				101.64894		101.62899				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				105.36730		105.34397				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond				101.10851		101.09543				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				101.43009		101.41293				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				101.70345		101.68282				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				101.95485		101.93102				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			6.12500	104.94213	6.11500	104.93651				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			6.47500	107.34774	6.46500	107.34748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.12000	106.48484	9.10500	106.51923				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				100.73924		100.72611				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				100.69799		100.68380				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				100.58848		100.57385				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				100.82456		100.81143				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond				100.62238		100.60837				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>	
NBG06 On 29/07/2028 Spot Bond				100.59541		100.58094				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.04000	113.12666	6.03000	113.13275				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			5.34000	102.08015	5.33000	102.06982				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			6.45500	109.74871	6.44000	109.77776				0.00	0	620,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
NBK17 On 22/04/2026 Spot Bond			7.71000	112.35482	7.69500	112.39204				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK19/ On 01/06/2022 Spot Bond			5.87000	105.26112	5.86000	105.25170				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			7.02500	116.02750	7.01000	116.06993				0.00	0	930,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
NBK21/ On 21/07/2027 Spot Bond			8.05500	113.27290	8.04000	113.32278				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			4.96500	108.92048	4.95500	108.91795				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			6.72500	117.52201	6.71000	117.55967				0.00	0	480,000,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
NBK24/ On 19/11/2027 Spot Bond			7.76500	118.68744	7.75000	118.74253				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24/ On 11/02/2022 Spot Bond				100.42802		100.41253				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25/ On 17/02/2023 Spot Bond			5.45000	107.76924	5.44000	107.76784				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25/ On 12/02/2025 Spot Bond				102.69593		102.68130				0.00	0	145,200,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,200,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>145,200,00</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.05974	100.00000	36.97817				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 22/04/2026 Spot Bond				103.46747		103.45359				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			7.94500	115.97271	7.93000	116.01016				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.40500	109.21970	5.39500	109.22266				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			7.13500	114.81681	7.12000	114.86114				0.00	0	500,000,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBK30 On 20/02/2024 Spot Bond			5.82500	109.00546	5.81500	109.01218				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			5.54500	110.91736	5.53500	110.92207				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond				101.75072		101.73631				0.00	0	40,000,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBK35 On 10/05/2023 Spot Bond				102.21156		102.19766				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond				104.31085		104.29692				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.91500	74.35623	9.90000	74.36880				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond				103.59104		103.57690				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42 On 21/02/2022 Spot Bond				100.68035		100.66697				0.00	200,000,000	50,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
NBK43 On 20/02/2024 Spot Bond				101.97162		101.95704				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>	
NBK45 On 15/02/2023 Spot Bond				101.07243		101.05840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.29714		101.28206				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				102.68251		102.66817				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				100.42707		100.41323				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				100.83300		100.81867				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				101.38864		101.37421				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond				100.43947		100.42583				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond				100.69892		100.68409				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond				100.82610		100.81102				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond				100.94294		100.92742				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				100.62089		100.60725				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>	
NBKB5I On 01/08/2024 Spot Bond				100.53097		100.51664				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond				100.62561		100.61106				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				99.96674		99.95104				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				100.44215		100.42775				0.00	0	40,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB6 On 24/02/2025 Spot Bond				100.62818		100.61343				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				99.28803		99.27175				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				100.70386		100.69048				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond				100.81288		100.79845				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond				101.25515		101.24021				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.08500	108.49450	9.07000	108.50233				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond				101.24421		101.22941				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.12000	107.95893	9.10500	107.96669				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond				101.25515		101.24021				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond				101.27254		101.25737				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond				101.29441		101.27897				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond				99.89874		99.88188				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond				99.89874		99.88188				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond				101.15098		101.13182				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond				101.75343		101.73908				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond				100.25488		100.23542				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				103.10044		103.01877				0.00	550,000,000	1,790,230,300
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>1,790,230,300</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>550,000,000</b>	<b>1,790,230,300</b>
NGL03 On 26/05/2022 Spot Bond				100.39376		100.37210				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				103.81229		103.79853				0.00	0	101,059,300
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>101,059,300</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>101,059,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond				101.80827		101.79201				0.00	400,000,000	400,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
NGL06 On 01/12/2023 Spot Bond				100.23934		100.22074				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				102.35186		102.33660				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				106.40315		106.38686				0.00	40,000,000	10,000,000
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
NGL09 On 19/06/2026 Spot Bond				102.58400		102.56916				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>	
NGLT1A On 01/07/2022 Spot Bond				104.59328		104.57698				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond				104.36140		104.34243				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond				104.88094		104.86280				0.00	677,050,000	338,525,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>677,050,000</b>	<b>338,525,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>677,050,000</b>	<b>338,525,000</b>
NGT104 On 15/01/2025 Spot Bond				104.94886		104.92961				0.00	0	1,370,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,370,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>1,370,000,000</b>
NGT105 On 22/05/2025 Spot Bond				102.90640		102.88539				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>	
NGT106 On 05/08/2025 Spot Bond				103.79907		103.77708				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>	
NGT107 On 19/11/2025 Spot Bond				102.38846		102.36613				0.00	0	
<b>Total NGT107 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 NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond				103.42380		103.40499				0.00	0	400,000,00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NGT1G On 16/06/2026 Spot Bond				101.83781		101.81711				0.00	0	520,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
NHM00 On 16/04/2022 Spot Bond				101.54817		101.52929				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				102.08909		102.07310				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				101.88911		101.87301				0.00	0	150,000,00
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NHM01 On 13/06/2022 Spot Bond				100.93831		100.92254				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond				100.44268		100.42545				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				99.92737		99.90928				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				100.63989		100.61706				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				103.39890		103.38168				0.00	0	250,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NHM01 On 25/05/2024 Spot Bond				100.50408		100.48160				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				100.31111		100.28911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.91000	216.60943	4.90500	216.66629				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			3.48000	204.41491	3.50000	204.13834				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			2.97500	150.43969	2.99000	150.34200				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	112.40578	3.43500	112.15470				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.95000	108.72280	4.96000	108.56030				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			3.08000	149.92910	3.09500	149.83137				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	200.12278	3.45000	200.08744				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			2.88000	150.90341	2.89500	150.80576				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			3.12500	208.73377	3.14500	208.45259				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			3.27000	206.95721	3.29000	206.67792				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.06500	107.13707	5.07500	106.97701				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				102.86698		102.81960				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				101.33723		101.29646				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				98.70632		98.62483				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				134.88789		134.89463				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				101.72444		101.68988				0.00	40,000,000	10,000,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
NN023 On 07/11/2025 Spot Bond				101.75973		101.72347				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				101.05170		101.00450				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				100.26850		100.25156				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				100.96968		100.94292				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				100.58448		100.53609				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				121.02775		121.33173				0.00	0	
<b>Total NN037 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 NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond				100.27167		101.67199				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				100.27319		100.25605				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				100.59477		101.93337				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				144.21010		145.23479				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				100.50234		100.48281				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				144.00149		145.02469				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond				139.65861		140.13486				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				99.94301		99.92877				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				125.21830		125.53285				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				100.47703		100.51697				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				100.15766		100.21253				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				96.95783		97.13526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.00635		99.97761				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				99.93980		99.92475				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				99.68175		99.64211				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				100.03797		100.00000				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				100.04113		99.97405				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>	
NN097 On 27/06/2024 Spot Bond				99.86007		99.62708				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>	
NN100 On 18/08/2022 Spot Bond				100.30748		100.29356				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond				99.83309		99.81787				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond				100.10070		100.08810				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond				99.92842		99.91414				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond				99.83309		99.81787				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond				104.73751		104.61254				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond				119.92000		120.39000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond				116.34000		116.79000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond				121.88000		122.36000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond				120.49000		120.97000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond				120.04998		120.74342				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				113.90122		113.90131				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 18/11/2021 Spot Bond				100.30471		100.28990				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond				93.43204		93.45668				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond				106.60399		107.16860				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				113.90122		113.90131				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 19/04/2022 Spot Bond				106.59165		106.79005				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF031 On 14/09/2021 Spot Bond				99.93748		99.92499				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>	
NNF038 On 29/12/2021 Spot Bond				100.97507		100.96164				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>	
NNF039 On 05/08/2024 Spot Bond				133.63859		133.63859				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				100.64592		100.63325				0.00	0	
<b>Total NNF040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF040</b>										<b>0.00</b>	<b>0</b>	
NNF040 On 20/10/2021 Spot Bond				100.64592		100.63325				0.00	290,500,000	145,250,000
<b>Total NNF041 SPOT</b>										<b>0.00</b>	<b>290,500,000</b>	<b>145,250,000</b>
<b>Total For NNF041</b>										<b>0.00</b>	<b>290,500,000</b>	<b>145,250,000</b>
NNF041 On 20/07/2026 Spot Bond				96.14286		96.13846				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>	
NNF042 On 26/10/2021 Spot Bond				101.58295		101.56986				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF043 On 29/10/2021 Spot Bond				101.55678		101.54370				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF044 On 29/10/2021 Spot Bond				100.53942		100.52629				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF045 On 04/08/2026 Spot Bond				95.78393		100.00000				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 05/11/2021 Spot Bond				101.49377		101.48055				0.00	0	
<b>Total NNF047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF047 On 05/05/2022 Spot Bond				100.44842		100.43568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF048 On 08/11/2021 Spot Bond				100.43107		100.41846				0.00	0	
<b>Total NNF049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF049 On 12/11/2021 Spot Bond				100.37612		100.36318				0.00	0	
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF050 On 18/11/2021 Spot Bond				100.28781		100.27473				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF051 On 22/02/2022 Spot Bond				100.26887		100.25550				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF052 On 23/11/2021 Spot Bond				100.22194		100.20898				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF053 On 30/11/2021 Spot Bond				100.11878		100.10558				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF054 On 08/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF055 On 12/09/2024 Spot Bond				111.09084		110.99574				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>	
NQ1A10 On 22/05/2052 Spot Bond				131.32140		131.30742				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>	
NQ1A20 On 22/05/2052 Spot Bond				84.71001		84.69362				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>	
NQ1A24 On 22/05/2022 Spot Bond				100.26592		100.24921				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond				100.26645		100.24972				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				100.24020		100.22616				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				100.19679		100.18532				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				110.91714		110.90065				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				100.28489		100.26707				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2' On 22/05/2022 Spot Bond				100.27329		100.25615				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				100.21737		100.20468				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				112.98697		112.96887				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				100.22423		100.21113				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			6.54500	110.55106	6.53500	110.54309				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			2.39000	201.23165	2.39000	201.20185				0.00	0	60,000,0€
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,0€</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>60,000,0€</b>
NRA02' On 30/11/2028 Spot Bond			9.42500	117.90926	9.41000	117.96426				0.00	0	240,000,0€
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	15.57292	100.00000	15.53845				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				101.45728		101.44406				0.00	40,000,000	10,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
NTC23 On 15/02/2023 Spot Bond				100.78007		100.76464				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				99.90151		99.88799				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond				99.94850		99.93564				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				99.94767		99.93462				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				99.93469		101.15265				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				99.98585		99.97169				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				101.70511		101.69171				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				99.84583		101.18625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.00129		99.98331				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			5.71500	102.08210	5.70500	107.22307				0.00	0	
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.34100	110.76181	7.32700	116.25160				0.00	0	1,530,000,0€
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,0€</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,0€</b>
OML09 On 14/09/2022 Spot Bond			5.94000	104.66419	5.93000	104.65762		11,880,000,000,000.00		2,000,000,000	0	500,000,0€
<b>Total OML09 SPOT</b>								<b>11,880,000,000,000.00</b>		<b>2,000,000,000</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For OML09</b>								<b>11,880,000,000,000.00</b>		<b>2,000,000,000</b>	<b>0</b>	<b>500,000,0€</b>
OML10 On 14/09/2025 Spot Bond			7.66500	112.37643	7.65000	112.40840				0.00	0	690,000,0€
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,0€</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>690,000,0€</b>
OML11 On 11/06/2024 Spot Bond				98.60819		99.85740				0.00	200,000,000	100,000,0€
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,0€</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,0€</b>
OML12 On 12/11/2025 Spot Bond				101.82308		101.80774				0.00	0	600,000,0€
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
PEP01 On 10/03/2023 Spot Bond				100.30128		100.28837				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				100.26647		100.25286				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				100.88121		100.86645				0.00	0	300,000,0€
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
PEP04 On 05/05/2026 Spot Bond				100.57123		100.55559				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PMM51 On 28/02/2022 Spot Bond				100.15509		100.13807				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				100.92816		100.91366				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>	
PMM56 On 28/02/2023 Spot Bond				100.15976		100.14247				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond				100.30857		100.29197				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				100.34641		100.32791				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond				100.35182		100.33304				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				100.35722		100.33817				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			7.34000	115.90311	7.32500	115.95047			465,043,911,076,000.00	2,788,153,121,400	2,779,064,472,400	
<b>Total R186 SPOT</b>									<b>5,043,911,076,000.00</b>	<b>788,153,121,400</b>	<b>779,064,472,400</b>	
<b>Total For R186</b>									<b>5,043,911,076,000.00</b>	<b>788,153,121,400</b>	<b>779,064,472,400</b>	
R197 On 07/12/2023 Spot Bond			1.16000	324.25148	1.16000	324.21427			7,854,204,560,000.00	6,770,866,000	73,100,715,300	
<b>Total R197 SPOT</b>									<b>7,854,204,560,000.00</b>	<b>6,770,866,000</b>	<b>73,100,715,300</b>	
<b>Total For R197</b>									<b>7,854,204,560,000.00</b>	<b>6,770,866,000</b>	<b>73,100,715,300</b>	
R202 On 07/12/2033 Spot Bond			3.91000	238.56431	3.90500	238.63555			79,432,400,720,000.00	20,315,192,000	161,723,574,800	
<b>Total R202 SPOT</b>									<b>9,432,400,720,000.00</b>	<b>20,315,192,000</b>	<b>161,723,574,800</b>	
<b>Total For R202</b>									<b>9,432,400,720,000.00</b>	<b>20,315,192,000</b>	<b>161,723,574,800</b>	
R203 On 28/02/2023 Spot Bond			4.87500	104.23525	4.86500	104.23587			552,642,879,962,500.00	523,619,052,300	1,088,191,280,500	
<b>Total R203 SPOT</b>									<b>2,642,879,962,500.00</b>	<b>523,619,052,300</b>	<b>1,088,191,280,500</b>	
<b>Total For R203</b>									<b>2,642,879,962,500.00</b>	<b>523,619,052,300</b>	<b>1,088,191,280,500</b>	
R2030 On 31/01/2030 Spot Bond			8.78500	96.26249	8.77500	96.29682			532,251,436,115,000.00	857,399,139,000	1,647,695,561,800	
<b>Total R2030 SPOT</b>									<b>2,251,436,115,000.00</b>	<b>857,399,139,000</b>	<b>1,647,695,561,800</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 R2030</b>									<b>32,251,436,115,000.00</b>	<b>857,399,139,000</b>	<b>647,695,561,80</b>
R2032 On 31/03/2032 Spot Bond			9.46500	95.64061	9.44000	95.77236			509,463,522,994,500.00	687,740,467,300	1,614,847,618,90
<b>Total R2032 SPOT</b>									<b>19,463,522,994,500.00</b>	<b>687,740,467,300</b>	<b>614,847,618,90</b>
<b>Total For R2032</b>									<b>19,463,522,994,500.00</b>	<b>687,740,467,300</b>	<b>614,847,618,90</b>
R2035 On 28/02/2035 Spot Bond			10.05500	91.60889	10.03500	91.72102			092,635,002,563,000.00	208,118,846,600	1,037,888,986,60
<b>Total R2035 SPOT</b>									<b>12,635,002,563,000.00</b>	<b>208,118,846,600</b>	<b>137,888,986,60</b>
<b>Total For R2035</b>									<b>12,635,002,563,000.00</b>	<b>208,118,846,600</b>	<b>137,888,986,60</b>
R2037 On 31/01/2037 Spot Bond			10.29000	87.22335	10.28000	87.26821			655,529,061,262,000.00	258,068,907,800	1,585,384,105,30
<b>Total R2037 SPOT</b>									<b>15,529,061,262,000.00</b>	<b>258,068,907,800</b>	<b>585,384,105,30</b>
<b>Total For R2037</b>									<b>15,529,061,262,000.00</b>	<b>258,068,907,800</b>	<b>585,384,105,30</b>
R2040 On 31/01/2040 Spot Bond			10.41500	89.47247	10.40000	89.55865			037,155,079,069,500.00	195,598,183,300	890,552,269,10
<b>Total R2040 SPOT</b>									<b>17,155,079,069,500.00</b>	<b>195,598,183,300</b>	<b>390,552,269,10</b>
<b>Total For R2040</b>									<b>17,155,079,069,500.00</b>	<b>195,598,183,300</b>	<b>390,552,269,10</b>
R2044 On 31/01/2044 Spot Bond			10.48000	86.10090	10.47000	86.15223			641,129,355,936,000.00	1,206,214,633,200	1,972,169,245,50
<b>Total R2044 SPOT</b>									<b>11,129,355,936,000.00</b>	<b>206,214,633,200</b>	<b>372,169,245,50</b>
<b>Total For R2044</b>									<b>11,129,355,936,000.00</b>	<b>206,214,633,200</b>	<b>372,169,245,50</b>
R2048 On 28/02/2048 Spot Bond			10.41000	85.35212	10.39500	85.44531			010,002,627,985,000.00	1,227,665,958,500	1,225,767,381,50
<b>Total R2048 SPOT</b>									<b>10,002,627,985,000.00</b>	<b>227,665,958,500</b>	<b>225,767,381,50</b>
<b>Total For R2048</b>									<b>10,002,627,985,000.00</b>	<b>227,665,958,500</b>	<b>225,767,381,50</b>
R209 On 31/03/2036 Spot Bond			10.04000	74.07891	10.03000	74.11881			197,339,076,440,000.00	418,061,661,000	900,739,614,30
<b>Total R209 SPOT</b>									<b>17,339,076,440,000.00</b>	<b>418,061,661,000</b>	<b>300,739,614,30</b>
<b>Total For R209</b>									<b>17,339,076,440,000.00</b>	<b>418,061,661,000</b>	<b>300,739,614,30</b>
R210 On 31/03/2028 Spot Bond			2.77000	213.15762	2.79000	212.87173			38,087,882,260,000.00	13,750,138,000	110,664,633,20
<b>Total R210 SPOT</b>									<b>18,087,882,260,000.00</b>	<b>13,750,138,000</b>	<b>110,664,633,20</b>
<b>Total For R210</b>									<b>18,087,882,260,000.00</b>	<b>13,750,138,000</b>	<b>110,664,633,20</b>
R212 On 31/01/2022 Spot Bond			0.52000	173.70333	0.52000	173.68643			24,960,000,000,000.00	48,000,000,000	247,328,107,70
<b>Total R212 SPOT</b>									<b>14,960,000,000,000.00</b>	<b>48,000,000,000</b>	<b>247,328,107,70</b>
<b>Total For R212</b>									<b>14,960,000,000,000.00</b>	<b>48,000,000,000</b>	<b>247,328,107,70</b>
R213 On 28/02/2031 Spot Bond			9.14500	86.76748	9.13000	86.83153			291,004,026,045,000.00	359,869,221,000	801,597,466,60
<b>Total R213 SPOT</b>									<b>11,004,026,045,000.00</b>	<b>359,869,221,000</b>	<b>301,597,466,60</b>
<b>Total For R213</b>									<b>11,004,026,045,000.00</b>	<b>359,869,221,000</b>	<b>301,597,466,60</b>
R214 On 28/02/2041 Spot Bond			10.43000	67.68004	10.42000	67.72222			052,107,602,203,000.00	100,873,212,100	395,450,466,10
<b>Total R214 SPOT</b>									<b>12,107,602,203,000.00</b>	<b>100,873,212,100</b>	<b>395,450,466,10</b>
<b>Total For R214</b>									<b>12,107,602,203,000.00</b>	<b>100,873,212,100</b>	<b>395,450,466,10</b>
RDFB0 On 30/09/2021 Spot Bond				101.13047		101.11740			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.10801		100.09086				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				101.09733		101.08280				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				99.31923		99.30088				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				99.45943		99.44507				0.00	40,000,000	10,000,000
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
RDFB1 On 05/12/2023 Spot Bond				100.20833		100.22237				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond				100.40835		100.39354				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				98.71599		98.69843				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				98.37919		98.36135				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				101.26389		101.25167				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				101.14340		101.12964				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				101.19736		101.18290				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond				101.06743		101.05301				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				99.55475		99.53747				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				98.82221		98.80455				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond				99.14219		99.12474				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>	
RDFB2: On 26/07/2024 Spot Bond				100.71658		100.70044				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond				100.54071		100.51975				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2021 Spot Bond				101.31341		101.29854				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				100.62765		100.60927				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2021 Spot Bond				100.13516		100.11211				0.00	0	100,000,00
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED40: On 29/01/2024 Spot Bond				101.06811		101.04228				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				100.04111		100.04550				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 09/08/2024 Spot Bond				100.00000		99.98243				0.00	0	
<b>Total RED603 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 RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond				101.46364		101.43539				0.00	0	210,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
RED70 On 17/04/2023 Spot Bond				101.65389		101.62193				0.00	0	290,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
RES40 On 13/10/2022 Spot Bond				100.91488		100.90007				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				100.18421		100.16776				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond				100.80413		100.78701				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				100.79205		100.77575				0.00	400,000,000	450,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>450,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>400,000,000</b>	<b>450,000,00</b>
RES52 On 07/05/2024 Spot Bond				100.46383		100.44778				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			6.55500	108.43835	6.54500	108.44071				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			11.19500	97.87819	11.18000	97.92009				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			10.44500	103.49164	10.43000	103.55457				0.00	0	475,000,00
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>475,000,00</b>
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	<b>475,000,00</b>
RWL26 On 30/06/2026 Spot Bond				101.24593		101.22992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.47500	102.99073	9.46500	103.01443				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			5.03500	107.79083	5.02500	107.78356				0.00	0	2,700,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,00</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond				100.55451		100.53952				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond				100.58232		100.56659				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.14000	114.58559	7.12500	114.62673				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond				104.20019		104.18620				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.94000	109.95194	5.93000	109.95827				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			7.16500	106.44258	7.15000	106.48284				0.00	0	1,100,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>1,100,00</b>
SBS31 On 12/06/2027 Spot Bond			7.47000	113.03007	7.45500	113.08120				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			6.33000	109.96941	6.31500	115.03474				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			6.44500	108.95686	6.43000	108.98531			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			8.30500	109.45802	8.29000	109.52804			0.00	0	
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			3.95000	103.53807	3.94000	103.52890			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			5.14000	108.68609	5.13000	108.68284			0.00	0	
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			6.91500	116.75689	6.90000	116.79333			0.00	0	
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			7.67500	118.74263	7.66000	118.79794			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			5.29000	108.01517	5.28000	108.01419			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				101.39267		101.37812			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				100.92428		100.90768			0.00	0	20,000,00
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.37000	102.95254	4.36000	102.94445			0.00	0	
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			5.93000	109.50667	5.91500	109.52409			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				104.20910		104.19662			0.00	0	
<b>Total SBS52 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 SBS52</b>										0.00	0	
SBS53 On 03/05/2027 Spot Bond				103.46178		103.44814				0.00	0	
<b>Total SBS53 SPOT</b>										0.00	0	
<b>Total For SBS53</b>										0.00	0	
SBS55 On 12/06/2022 Spot Bond				100.55385		100.54242				0.00	80,000,000	20,000,000
<b>Total SBS55 SPOT</b>										0.00	80,000,000	20,000,000
<b>Total For SBS55</b>										0.00	80,000,000	20,000,000
SBS56 On 12/06/2022 Spot Bond			4.76000	105.24206	4.75000	105.23613				0.00	0	
<b>Total SBS56 SPOT</b>										0.00	0	
<b>Total For SBS56</b>										0.00	0	
SBS57 On 12/06/2024 Spot Bond				101.46780		101.45566				0.00	0	
<b>Total SBS57 SPOT</b>										0.00	0	
<b>Total For SBS57</b>										0.00	0	
SBS58 On 12/06/2027 Spot Bond				102.78964		102.77788				0.00	0	
<b>Total SBS58 SPOT</b>										0.00	0	
<b>Total For SBS58</b>										0.00	0	
SBS60 On 18/01/2023 Spot Bond				101.23482		101.22105				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				101.07546		101.06155				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				101.12320		101.10886				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				101.71314		101.69883				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				100.92399		100.90955				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				101.21122		101.19913				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				101.98166		101.96855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond				100.67423		100.65958				0.00	0	470,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
SBS69 On 02/12/2034 Spot Bond				100.10596		100.08908				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.56000	321.53186	1.56000	321.49146				0.00	0	207,200,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>207,200,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>207,200,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.86000	217.64786	4.85500	217.70541				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond				100.28011		100.26578				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond				100.28951		100.27474				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond				103.81807		103.80226				0.00	479,553,300	479,553,300
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>479,553,300</b>	<b>479,553,300</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>479,553,300</b>	<b>479,553,300</b>
SBT102 On 30/09/2022 Spot Bond				104.88699		104.86983				0.00	0	18,955,300
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,955,300</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>18,955,300</b>
SBT103 On 31/03/2024 Spot Bond				105.04930		105.03131				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				105.36500		105.34589				0.00	0	500,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond				103.04732		103.03203				0.00	40,000,000	10,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
SBT202 On 03/12/2023 Spot Bond				101.76487		101.69849				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.24500	111.28718	6.23500	111.29019				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				101.40850		101.39205				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond				101.98696		101.97148				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond				108.22485		108.21086				0.00	920,000,000	1,100,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>1,100,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>920,000,000</b>	<b>1,100,000,000</b>
SBT208 On 28/11/2025 Spot Bond				101.07663		101.05836				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>	
SBT209 On 29/06/2026 Spot Bond				101.35160		101.33615				0.00	0	100,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SGI006 On 11/07/2022 Spot Bond				100.50176		100.47657				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>	
SLI5 On 16/08/2026 Spot Bond				100.35485		100.33917				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond				100.36723		100.35103				0.00	0	
<b>Total SLI6 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 SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			8.28000	101.26704	8.26500	101.32311				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond				100.36843		100.35224				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				100.48781		100.47269				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				100.38144		100.36471				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>	
SLRA7 On 15/08/2024 Spot Bond				100.37817		100.36158				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond				100.40420		100.38653				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				100.37173		100.35541				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				100.40420		100.38652				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond				100.39768		100.38027				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond				100.44320		100.42389				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond				99.90181		99.88503				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond				100.41720		100.39898				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond				100.41393		100.39585				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.67500	112.37712	6.66500	112.37262				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond				101.74966		101.73612				0.00	2,742,000,000	1,371,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>2,742,000,000</b>	<b>1,371,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>2,742,000,000</b>	<b>1,371,000,000</b>
SNT05 On 30/11/2025 Spot Bond				100.15767		100.14025				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond				100.43933		100.42461				0.00	2,763,593,200	1,841,374,700
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>2,763,593,200</b>	<b>1,841,374,700</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>2,763,593,200</b>	<b>1,841,374,700</b>
SPDA1 On 21/08/2022 Spot Bond				100.64565		100.63048				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond				100.24704		100.23145				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond				100.23597		100.22103				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond				100.24150		100.22623				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond				101.18537		101.17020				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				100.96326		100.95056				0.00	0	300,000,000
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond				99.90771		99.89464				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>	
SPG007 On 18/06/2024 Spot Bond				100.10244		100.08893				0.00	0	40,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SPG008 On 15/10/2022 Spot Bond				101.00970		100.99609				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>	
SPG009 On 15/10/2024 Spot Bond				100.93736		100.92282				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>	
SPG010 On 01/12/2023 Spot Bond				100.24537		100.22874				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC02 On 01/12/2021 Spot Bond				100.10790		100.09277				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				101.78529		101.76923				0.00	250,000,000	250,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,00</b>
SSA08 On 16/05/2024 Spot Bond				101.08066		101.06582				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>	
SSN011 On 31/01/2025 Spot Bond			3.63500	147.26379	3.65000	147.16582				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>	
SSN017 On 21/12/2026 Spot Bond			7.31500	116.02006	7.30000	116.06756				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			8.63500	89.73527	8.62000	89.80358				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				97.41029		97.39249				0.00	0	
<b>Total SSN029 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 SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond				100.88853		100.87333				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.27500	110.78047	6.26500	110.78199				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.90000	109.42097	4.91000	109.25741				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond				99.15563		99.13778				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond				100.63429		100.61760				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond				101.48155		101.46665				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>	
SSN05 On 08/12/2023 Spot Bond			2.19000	317.30709	2.19000	317.26181				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond				100.69212		100.67652				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond				100.56637		100.55063				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond				100.86271		100.84986				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			3.02000	150.22062	3.03500	150.12290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.10000	106.65995	5.11000	106.50064				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			3.95000	108.28614	3.98000	108.04374				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			3.95000	198.85386	3.97000	198.58325				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>	
SSN065 On 28/05/2023 Spot Bond				100.15735		100.14011				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>	
SSN068 On 28/05/2023 Spot Bond				100.15436		100.13742				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>	
SSN069 On 28/02/2022 Spot Bond				100.14697		100.13076				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>	
SSN070 On 15/06/2023 Spot Bond				99.91314		99.89869				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>	
SSN073 On 15/06/2023 Spot Bond				99.91541		99.90133				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>	
SSN074 On 15/06/2028 Spot Bond				99.76264		99.72319				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond				99.78724		99.75187				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				99.84081		101.22301				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07( On 13/07/2023 Spot Bond				100.90913		100.89358				0.00	40,000,000	10,000,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
SSN08( On 27/08/2024 Spot Bond				100.20771		100.19008				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 12/09/2025 Spot Bond				99.93805		99.92259				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 05/11/2023 Spot Bond				100.55046		100.53425				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 07/12/2033 Spot Bond			4.78500	219.21681	4.78000	219.27536				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 21/12/2026 Spot Bond				100.06548		100.05017				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 31/01/2030 Spot Bond				101.80737		101.79363				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 28/05/2025 Spot Bond				100.11724		100.10420				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 28/02/2027 Spot Bond				100.15588		100.13697				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				100.02944		100.01473				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			9.45000	92.58032	9.44000	92.61111				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				100.13341		100.11855				0.00	0	
<b>Total SSN101 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 SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond				101.50055		101.48247				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			3.99500	198.33060	4.01500	198.06056				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			4.96500	215.47402	4.96000	215.53019				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				100.49655		100.48231				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				100.43038		100.41533				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>	
SSN11: On 31/03/2024 Spot Bond				101.41776		101.39761				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 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>	
SSN11: On 09/09/2021 Spot Bond				100.00000		99.98722				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>	
SSN12: On 11/09/2021 Spot Bond				99.95661		99.94579				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond				100.11248		100.09840				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/11/2021 Spot Bond				100.26780		100.25448				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond				100.25920		100.24631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN123 On 26/11/2021 Spot Bond				100.19441		100.18157				0.00	0	
<b>Total SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN124 On 30/11/2021 Spot Bond				100.11952		100.10624				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN125 On 01/12/2021 Spot Bond				100.10529		100.09211				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN126 On 01/12/2021 Spot Bond				100.10550		100.09230				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			7.91000	107.69574	7.89500	107.72536				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				100.26175		100.24528				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			3.99500	103.74607	3.98500	103.73689				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 21/11/2021 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>	
T16OM On 21/08/2022 Spot Bond				100.21566		100.20191				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond				100.23733		100.22231				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond				100.24776		100.23212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.21000	100.36638	7.21000	100.34705				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				100.76474		100.75192				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				101.53763		101.52607				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				101.16412		101.15110				0.00	20,000,000	10,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
TFS149 On 31/10/2021 Spot Bond				100.52478		100.51061				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				101.45684		101.44436				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>	
TFS156 On 03/09/2023 Spot Bond				100.64454		100.58006				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				100.98679		100.97306				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				101.16168		101.15015				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>	
TFS159 On 20/03/2024 Spot Bond				101.53907		101.52705				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				100.36192		100.34791				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				99.80102		99.78547				0.00	0	
<b>Total TFS162 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 TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 22/10/2022 Spot Bond				100.83860		100.82584				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				101.23464		101.22153				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				100.54621		100.53351				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond				100.88750		100.87447				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond				100.43493		100.42031				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			3.99500	104.21631	3.98500	104.20709				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond				100.39707		100.38221				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>	
TH14A8 On 21/11/2021 Spot Bond			3.98000	103.84836	3.97000	103.83922				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond				100.29626		100.27777				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>	
TH14B2 On 21/11/2021 Spot Bond				100.32256		100.30541				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>	
TH14B3 On 21/11/2021 Spot Bond				100.27694		100.25958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.41939		100.40088				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				100.43031		100.41260				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				100.30454		100.28556				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				100.45667		100.42871				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				100.70447		100.68049				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				100.63334		100.60938				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				100.24912		100.23291				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	102.93381	9.82000	102.90699				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				100.17715		100.16096				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond				100.24613		100.23059				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond				100.23598		100.22104				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond				100.26733		100.25055				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond				100.49443		100.47836				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond				100.54826		100.53257				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond				100.28898		100.27092				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond				100.62796		100.61103				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond				100.27793		100.26052				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond				101.27059		101.24648				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond				100.68236		100.65838				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond				100.37586		100.35268				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond				100.37772		100.36297				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				100.14062		100.12486				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	100.43022	8.49000	100.40752				0.00	0	
<b>Total TH16A3 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 TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A <sup>a</sup> On 21/08/2022 Spot Bond				100.42507		100.40980				0.00	6,000,000,000	3,000,000,000
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
TH16A <sup>a</sup> On 21/08/2024 Spot Bond				100.25027		100.23449				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A <sup>a</sup> On 21/08/2022 Spot Bond				100.23874		100.22363				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A <sup>a</sup> On 21/08/2024 Spot Bond				100.24889		100.23318				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A <sup>a</sup> On 21/08/2024 Spot Bond			5.76000	100.29362	5.76000	100.27814				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B <sup>a</sup> On 21/08/2024 Spot Bond				100.25903		100.24273				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B <sup>a</sup> On 21/08/2024 Spot Bond				100.27562		100.25834				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B <sup>a</sup> On 21/08/2024 Spot Bond				100.27654		100.25921				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>a</sup> On 21/08/2024 Spot Bond				100.27331		100.25617				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>a</sup> On 21/08/2024 Spot Bond				100.29541		100.27697				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>a</sup> On 21/08/2024 Spot Bond				100.28943		100.27134				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 <sup>a</sup> On 21/08/2024 Spot Bond				100.37215		100.34919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.41112		100.38587				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				100.38821		100.36430				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				100.26844		100.25157				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				100.28497		100.26712				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				100.36926		100.34644				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				100.20594		100.19392				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				99.86109		99.87420				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			5.97500	102.99991	5.96500	102.99286		5,975,000,000,000.00		1,000,000,000	500,000,000	
<b>Total TL24 SPOT</b>								<b>5,975,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For TL24</b>								<b>5,975,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
TL25 On 04/09/2024 Spot Bond			7.07500	106.74165	7.06500	106.74876		0.00		0	0	
<b>Total TL25 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For TL25</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond				100.96154		100.94497		0.00		0	0	
<b>Total TL26 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For TL26</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond				100.97031		100.95594		0.00		40,000,000	10,000,000	
<b>Total TL27 SPOT</b>								<b>0.00</b>		<b>40,000,000</b>	<b>10,000,000</b>	
<b>Total For TL27</b>								<b>0.00</b>		<b>40,000,000</b>	<b>10,000,000</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
TL28 On 24/04/2025 Spot Bond			7.79000	108.10835	7.77500	108.13375				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				101.30717		101.29206				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				98.66043		99.87282				0.00	200,000,000	100,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TL31 On 10/06/2026 Spot Bond				100.18828		100.17478				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				100.45103		100.43535				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			6.57500	112.05037	6.56500	112.05160			36,820,000,000.00		5,600,000	1,634,960,400
<b>Total TN23 SPOT</b>									<b>36,820,000,000.00</b>		<b>5,600,000</b>	<b>1,634,960,400</b>
<b>Total For TN23</b>									<b>36,820,000,000.00</b>		<b>5,600,000</b>	<b>1,634,960,400</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	29.76209	100.00000	29.69658				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			8.22000	104.76997	8.20500	104.79805				0.00	0	1,794,128,900
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,794,128,900</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,794,128,900</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.64837	100.00000	13.61833				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.14000	101.71660	9.12500	101.76115				0.00	0	18,947,762,500
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,947,762,500</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,947,762,500</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.15008	100.00000	12.12334				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			10.38500	105.03686	10.37500	105.06602				0.00	0	25,000,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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	120.29816	8.00000	120.27237				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			11.67000	97.49461	11.66000	97.53597				0.00	0	2,380,000.00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000.00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000.00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.47445	10.75000	104.44457				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				101.50375		101.49020				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				101.52102		101.50730				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	101.66666	7.61000	101.64593				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				101.29216		101.28064				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				99.51122		99.49311				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			5.98500	106.29835	5.97500	106.29287				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond				100.35598		100.33997				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				100.46280		100.44268				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				99.68761		99.66638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.83954		100.82520				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				100.88361		100.86850				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			6.27500	110.70390	6.26500	110.70987				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				100.83954		100.82520				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				100.88361		100.86850				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	103.49542	8.62000	103.47155				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				98.50228		98.48140				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				101.80474		101.78762				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				101.72673		101.71102				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond				102.20455		102.18422				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>	
TSP25C 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP251 On 16/09/2021 Spot Bond				99.92211		99.91098				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>	
TSP255 On 29/11/2021 Spot Bond				99.08152		99.07018				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>	
TSP256 On 14/02/2022 Spot Bond				97.96121		97.94830				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				97.51779		97.50422				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>	
TSP258 On 16/03/2022 Spot Bond				97.40718		97.39339				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>	
TSP259 On 11/05/2022 Spot Bond				96.76174		96.74847				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				101.29352		101.27719				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond				100.81348		100.79167				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				101.61310		101.58989				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>	
TWC37 On 09/09/2021 Spot Bond				101.01795		101.00677				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				100.93965		100.92846				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				101.27742		101.26622				0.00	0	
<b>Total TWC378 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 TWC378</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 14/10/2021 Spot Bond				101.16338		101.15219				0.00	0	
<b>Total TWC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC379</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 20/10/2021 Spot Bond				101.01795		101.00677				0.00	0	
<b>Total TWC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC380</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond				101.58938		101.57603				0.00	0	
<b>Total TWC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC381</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 05/11/2021 Spot Bond				100.38313		100.37186				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond				100.26926		100.25804				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond				100.15707		100.14585				0.00	0	
<b>Total TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.75500	105.55660	9.74000	105.58479				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				100.35543		100.33980				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				100.39772		100.38032				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				100.41723		100.39901				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				100.50163		100.47988				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				100.93846		100.92333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.75986		100.74456				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>	
VKE14 On 27/08/2023 Spot Bond				100.22685		100.21041				0.00	0	40,000,00
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
VKE15 On 14/02/2023 Spot Bond				100.34630		100.33104				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				100.35927		100.34346				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>	
VKE17 On 27/08/2022 Spot Bond				100.18437		100.16870				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond				100.20201		100.18498				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond				100.99763		100.98499				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond				101.27361		101.25960				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>1.21e+017</b>	<b>653,041,730,700</b>	<b>307,274,817,46</b>
<b>Total for SPOT :</b>										<b>1.21e+017</b>	<b>653,041,730,700</b>	<b>307,274,817,46</b>
<b>Total Futures</b>										<b>1.21e+017</b>	<b>653,041,731,475</b>	<b>307,275,797,04</b>
<b>Total Options</b>										<b>8 396 217.50</b>	<b>8,250</b>	<b>121,76</b>
<b>Grand Total:</b>										<b>1.21e+017</b>	<b>653,041,739,725</b>	<b>307,275,918,80</b>