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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2020

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	04/02/2021	Bond Future			11.52446	76.62475	11.49626	76.77401			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.77867	73.65637	11.74920	73.80756			0.00	0	
ES33	On	05/08/2021	Bond Future			12.04575	74.45191	12.01497	74.60482			0.00	0	
ES33	On	04/11/2021	Bond Future			12.32125	71.47644	12.28910	71.63110			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	04/02/2021	Bond Future			12.12456	75.03709	12.09619	75.20197			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.37658	71.56836	12.34683	71.73532			0.00	0	
ES42	On	05/08/2021	Bond Future			12.63460	72.34168	12.60345	72.51055			0.00	0	
ES42	On	04/11/2021	Bond Future			12.90279	68.86042	12.87014	69.03118			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	04/02/2021	Bond Future			146.36892	146.36892	146.33623	146.33623			0.00	0	3,21
I2025	On	06/05/2021	Bond Future			147.94406	147.94406	147.91170	147.91170			0.00	0	
I2025	On	05/08/2021	Bond Future			148.04857	148.04857	148.01610	148.01610			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			149.67071	149.67071	149.63798	149.63798			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,27</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>3,27</b>
I2029	On	04/02/2021	Bond Future			102.55495	102.55495	102.54872	102.54872			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			102.52097	102.52097	102.51518	102.51518			0.00	0	
I2029	On	05/08/2021	Bond Future			103.65246	103.65246	103.64667	103.64667			0.00	0	
I2029	On	04/11/2021	Bond Future			103.63966	103.63966	103.63395	103.63395			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,22</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,22</b>
I2033	On	04/02/2021	Bond Future			96.15446	96.15446	96.14708	96.14708			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			95.97546	95.97546	95.96848	95.96848			0.00	0	
I2033	On	05/08/2021	Bond Future			97.03464	97.03464	97.02766	97.02766			0.00	0	
I2033	On	04/11/2021	Bond Future			96.87526	96.87526	96.86830	96.86830			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,61</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,61</b>
I2038	On	04/02/2021	Bond Future			106.24606	106.24606	106.23778	106.23778			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			107.38962	107.38962	107.38170	107.38170			0.00	0	
I2038	On	05/08/2021	Bond Future			106.85578	106.85578	106.84780	106.84780			0.00	0	
I2038	On	04/11/2021	Bond Future			108.02668	108.02668	108.01878	108.01878			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,46</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>9,46</b>
I2046	On	04/02/2021	Bond Future			95.41950	95.41950	95.58710	95.58710			0.00	0	14,77
I2046	On	06/05/2021	Bond Future			94.65887	94.65887	94.82884	94.82884			0.00	0	
I2046	On	05/08/2021	Bond Future			95.70378	95.70378	95.87565	95.87565			0.00	0	
I2046	On	04/11/2021	Bond Future			94.94791	94.94791	95.12182	95.12182			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,77</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,77</b>
I2050	On	04/02/2021	Bond Future			95.45288	95.45288	95.81370	95.81370			9,545,288.00	100	11,04
I2050	On	06/05/2021	Bond Future			96.48005	96.48005	96.84526	96.84526			0.00	0	
I2050	On	05/08/2021	Bond Future			95.62013	95.62013	95.98948	95.98948			0.00	0	
I2050	On	04/11/2021	Bond Future			96.66797	96.66797	97.04131	97.04131			0.00	0	
<b>Total I2050 Future</b>												<b>9,545,288.00</b>	<b>100</b>	<b>11,04</b>
<b>Total For I2050</b>												<b>9,545,288.00</b>	<b>100</b>	<b>11,04</b>
R186	On	04/02/2021	Bond Future			7.12664	117.36187	7.07093	117.65125		7.19	0.00	0	79,36
R186	On	06/05/2021	Bond Future			7.29540	118.59638	7.23625	118.88928		6.58	0.00	0	
R186	On	05/08/2021	Bond Future			7.47714	114.59573	7.41425	114.89198		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.66813	115.82547	7.60122	116.12499		5.92	0.00	0	

Contract Details				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>0.00</b>	<b>0</b>	<b>79,36</b>
R186	On	04/02/2021	Bond Future	8.16	Call			5,667.96000	5.66796	5,391,190	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			171.87000	0.17187	184,480	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,712.38000	5.71238	5,435,250	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			167.36000	0.16736	179,610	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,623.62000	5.62362	5,347,220	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			176.48000	0.17648	189,460	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,968.67000	4.96867	4,698,750	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			259.17000	0.25917	278,630	7.83	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			15,963.88000	15.96388	15,671,150	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			2.19000	0.00219	2,360	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,004.84000	16.00484	15,712,110	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			2.12000	0.00212	2,290	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,922.89000	15.92289	15,630,170	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			2.25000	0.00225	2,430	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,213.80000	6.21380	5,964,330	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			699.41000	0.69941	746,190	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,249.12000	6.24912	5,999,140	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			690.43000	0.69043	736,700	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,178.55000	6.17855	5,929,590	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			708.50000	0.70850	755,790	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,992.86000	3.99286	3,792,210	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,740.31000	1.74031	1,839,180	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,934.73000	3.93473	3,735,480	6.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,769.65000	1.76965	1,869,920	6.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,963.75000	3.96375	3,763,800	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,754.93000	1.75493	1,854,500	6.06	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,17</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>94,55</b>
R197	On	04/02/2021	Bond Future			315.92977	315.92977	315.93043	315.93043			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.32913	319.32913	319.33110	319.33110			0.00	0	
R197	On	05/08/2021	Bond Future			314.86169	314.86169	314.86416	314.86416			0.00	0	
R197	On	04/11/2021	Bond Future			318.31197	318.31197	318.31474	318.31474			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,46</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,46</b>
R202	On	04/02/2021	Bond Future			213.01267	213.01267	212.99630	212.99630			0.00	0	7,83
R202	On	06/05/2021	Bond Future			215.30446	215.30446	215.28899	215.28899			0.00	0	
R202	On	05/08/2021	Bond Future			213.43585	213.43585	213.42040	213.42040			0.00	0	
R202	On	04/11/2021	Bond Future			215.77443	215.77443	215.75905	215.75905			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,82</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,82</b>
R2023	On	04/02/2021	Bond Future			4.21933	110.33700	4.21982	110.33600		1.61	0.00	0	31,12
R2023	On	06/05/2021	Bond Future			4.21293	107.59080	4.21321	107.59030		1.60	0.00	0	
R2023	On	05/08/2021	Bond Future			4.19067	108.75242	4.19089	108.75208		1.40	0.00	0	
R2023	On	04/11/2021	Bond Future			4.15772	106.01214	4.15792	106.01188		1.21	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>31,12</b>
R2023	On	04/02/2021	Bond Future	6.33	Call			4,180.03000	4.18003	4,181,030	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,199.33000	4.19933	4,200,330	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,160.72000	4.16072	4,161,720	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.04	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,776.14000	5.77614	5,776,640	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,792.77000	5.79277	5,793,270	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,809.40000	5.80940	5,809,900	1.90	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,793.80000	1.79380	1,792,420	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			85.32000	0.08532	83,600	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,767.31000	1.76731	1,765,880	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			89.04000	0.08904	87,270	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,780.54000	1.78054	1,779,140	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			87.16000	0.08716	85,420	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			195.24000	0.19524	193,330	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,177.46000	1.17746	1,175,820	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			192.47000	0.19247	190,570	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,157.04000	1.15704	1,155,380	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			197.73000	0.19773	195,810	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,167.39000	1.16739	1,165,740	1.34	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>31,12</b>
R2030	On	04/02/2021	Bond Future			9.03878	93.90013	8.97359	94.27987		12.15	939,001.30	10	110,62
R2030	On	06/05/2021	Bond Future			9.23677	94.88853	9.16862	95.27268		11.45	0.00	0	
R2030	On	05/08/2021	Bond Future			9.45022	91.90792	9.37887	92.29630		10.86	0.00	0	
R2030	On	04/11/2021	Bond Future			9.66049	92.89443	9.58591	93.28707		10.33	0.00	0	
<b>Total R2030 Future</b>												<b>939,001.30</b>	<b>10</b>	<b>110,62</b>
R2030	On	04/02/2021	Bond Future	9.16	Call			2,678.39000	2.67839	2,417,480	12.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put			1,597.77000	1.59777	1,716,600	12.27	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,298.13000	1.29813	1,396,000	12.40	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,370.48000	3.37048	3,081,710	12.46	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,204.93000	1.20493	1,295,900	12.46	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			5,153.58000	5.15358	5,442,260	11.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,816.43000	2.81643	2,549,310	12.30	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			4,332.39000	4.33239	4,592,830	11.65	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			720.05000	0.72005	600,750	11.65	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,693.53000	1.69353	1,818,750	12.24	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,621.27000	1.62127	1,741,680	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,179.77000	3.17977	2,897,900	12.40	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			704.74000	0.70474	587,200	11.64	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,425.23000	2.42523	2,595,410	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,758.76000	1.75876	1,549,200	12.05	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,112.27000	7.11227	6,752,120	13.35	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			491.67000	0.49167	400,610	11.51	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			1,506.03000	1.50603	1,618,650	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,712.49000	2.71249	2,450,010	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,574.36000	1.57436	1,691,620	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,644.33000	2.64433	2,385,000	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			289.77000	0.28977	309,360	13.35	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,543.63000	2.54363	2,289,110	12.24	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			4,378.42000	4.37842	4,640,620	11.64	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			3,081.07000	3.08107	2,854,640	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,791.26000	2.79126	2,948,980	11.43	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,722.84000	7.72284	8,028,720	10.80	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			618.86000	0.61886	540,590	10.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,008.73000	6.00873	5,701,820	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,982.15000	2.98215	3,148,220	11.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,876.84000	2.87684	2,658,760	11.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,529.42000	5.52942	5,231,860	12.06	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,405.07000	1.40507	1,491,660	12.06	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,155.26000	13.15526	12,779,800	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,231.66000	3.23166	2,999,360	11.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			13,066.51000	13.06651	12,691,340	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			126.12000	0.12612	135,100	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			8,895.56000	8.89556	8,546,970	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			536.99000	0.53699	572,550	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,110.89000	13.11089	12,735,570	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			1,247.78000	1.24778	1,325,020	12.20	0.00	0	

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	06/05/2021	Bond Future	10.95	Put		399.65000	0.39965	426,710	12.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,185.50000	4.18550	4,399,100	11.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,896.97000	1.89697	1,726,420	11.14	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,660.94000	2.66094	2,812,790	11.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		124.02000	0.12402	132,850	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		121.95000	0.12195	130,640	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,800.07000	9.80007	9,442,980	12.46	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,541.60000	3.54160	3,317,360	10.83	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,944.97000	6.94497	6,639,200	11.74	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,431.35000	1.43135	1,513,960	11.74	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,867.11000	6.86711	6,562,600	11.72	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,454.35000	1.45435	1,538,220	11.72	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,905.89000	6.90589	6,600,750	11.73	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,626.91000	13.62691	13,253,430	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		205.76000	0.20576	220,660	11.82	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,618.14000	4.61814	4,835,260	10.50	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,238.49000	2.23849	2,067,230	10.50	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,154.42000	3.15442	3,318,560	10.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,442.68000	1.44268	1,525,920	11.73	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,045.32000	7.04532	6,749,970	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,839.14000	1.83914	1,936,430	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		898.27000	0.89827	951,630	11.19	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,971.75000	6.97175	6,677,610	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,863.52000	1.86352	1,962,020	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,008.51000	7.00851	6,713,770	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,851.29000	1.85129	1,949,190	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,398.38000	8.39838	8,693,960	9.64	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,098.30000	1.09830	1,001,240	9.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,243.82000	6.24382	6,497,460	9.66	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,802.58000	1.80258	1,663,580	9.66	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		10,044.57000	10.04457	9,705,290	11.19	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,30</b>
<b>Total For R2030</b>											<b>939,001.30</b>	<b>10</b>	<b>128,93</b>
R2032	On	04/02/2021	Bond Future			10.04305	91.11248	9.99888	91.38118	14.33	0.00	0	119,55
R2032	On	06/05/2021	Bond Future			10.25659	87.92642	10.21049	88.19838	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future			10.48028	88.87608	10.43217	89.15113	13.00	0.00	0	
R2032	On	04/11/2021	Bond Future			10.71051	85.68526	10.66032	85.96328	12.94	0.00	0	
<b>Total R2032 Future</b>											<b>0.00</b>	<b>0</b>	<b>119,55</b>
R2032	On	04/02/2021	Bond Future	9.62	Call		1,361.24000	1.36124	1,225,340	13.96	0.00	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
R2032	On	04/02/2021	Bond Future	9.62	Put		3,712.55000	3.71255	3,845,350	13.96	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,384.28000	1.38428	1,247,060	13.98	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,672.45000	3.67245	3,803,930	13.98	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		733.65000	0.73365	641,120	13.58	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,618.45000	5.61845	5,370,020	15.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,338.58000	1.33858	1,204,000	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		800.45000	0.80045	820,720	15.48	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,753.09000	3.75309	3,887,210	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,041.46000	8.04146	8,269,330	13.29	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		235.18000	0.23518	194,350	13.29	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,202.54000	5.20254	5,378,710	13.58	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		512.60000	0.51260	527,040	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,760.18000	3.76018	3,581,210	14.34	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,814.89000	10.81489	10,557,170	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		506.14000	0.50614	520,380	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,858.19000	10.85819	10,600,290	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		499.74000	0.49974	513,800	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,771.59000	10.77159	10,514,070	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,824.83000	12.82483	12,560,140	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		275.08000	0.27508	282,350	15.54	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,057.54000	3.05754	3,150,530	14.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,100.52000	7.10052	6,884,760	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,000.21000	2.00021	2,059,500	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,139.50000	7.13950	6,923,320	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		1,986.50000	1.98650	2,045,370	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,061.58000	7.06158	6,846,250	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,014.01000	2.01401	2,073,730	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,259.30000	9.25930	9,455,880	12.09	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,419.50000	1.41950	1,338,060	12.09	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,804.01000	7.80401	7,590,210	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		937.52000	0.93752	966,900	14.01	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,841.32000	7.84132	7,627,140	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,288.13000	2.28813	2,352,350	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,274.79000	2.27479	2,338,630	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,766.75000	7.76675	7,553,330	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,301.56000	2.30156	2,366,160	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,008.32000	7.00832	7,175,500	12.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,224.61000	2.22461	2,113,770	12.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,815.20000	11.81520	11,566,560	14.01	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
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,97</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>125,52</b>
R2035 On 04/02/2021 Bond Future			10.77798	90.34314	10.74427	90.56036		16.04		0.00	0	99,27
R2035 On 06/05/2021 Bond Future			10.99612	86.81972	10.96097	87.03959		16.20		0.00	0	
R2035 On 05/08/2021 Bond Future			11.22745	87.75730	11.19077	87.97971		14.83		0.00	0	
R2035 On 04/11/2021 Bond Future			11.46435	84.22479	11.42610	84.44969		14.83		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>99,21</b>
R2035 On 04/02/2021 Bond Future	10.05	Call			870.38000	0.87038	780,860	15.09		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			5,527.29000	5.52729	5,654,990	15.09		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Call			4,126.18000	4.12618	3,933,870	16.57		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			1,625.76000	1.62576	1,650,670	16.57		0.00	0	68
R2035 On 04/02/2021 Bond Future	10.06	Call			888.10000	0.88810	797,440	15.11		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			5,475.38000	5.47538	5,601,940	15.11		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			852.90000	0.85290	764,510	15.07		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			5,579.52000	5.57952	5,708,350	15.07		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			1,038.39000	1.03839	938,620	15.23		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			5,071.37000	5.07137	5,188,820	15.23		0.00	0	68
R2035 On 06/05/2021 Bond Future	12.77	Call			11,044.72000	11.04472	10,834,030	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Put			730.84000	0.73084	740,020	17.67		0.00	0	1,68
R2035 On 06/05/2021 Bond Future	10.81	Put			4,276.81000	4.27681	4,358,060	16.02		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Put			6,518.49000	6.51849	6,638,920	15.37		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			1,819.72000	1.81972	1,720,280	15.37		0.00	0	78
R2035 On 06/05/2021 Bond Future	12.37	Call			9,331.38000	9.33138	9,127,750	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	10.40	Call			2,193.32000	2.19332	2,082,410	15.56		0.00	0	68
R2035 On 06/05/2021 Bond Future	11.55	Call			5,929.10000	5.92910	5,751,000	16.88		0.00	0	
R2035 On 06/05/2021 Bond Future	11.55	Put			2,351.53000	2.35153	2,393,300	16.88		0.00	0	1,68
R2035 On 06/05/2021 Bond Future	12.02	Call			7,893.77000	7.89377	7,698,910	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			1,618.12000	1.61812	1,643,130	17.67		0.00	0	78
R2035 On 06/05/2021 Bond Future	12.36	Call			9,289.37000	9.28937	9,085,960	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	10.81	Call			3,322.93000	3.32293	3,184,310	16.02		0.00	0	1,68
R2035 On 06/05/2021 Bond Future	11.32	Call			5,037.98000	5.03798	4,870,510	16.54		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			2,830.63000	2.83063	2,883,030	16.54		0.00	0	78
R2035 On 06/05/2021 Bond Future	12.91	Put			622.62000	0.62262	629,970	17.67		0.00	0	68
R2035 On 06/05/2021 Bond Future	10.40	Put			5,817.45000	5.81745	5,926,410	15.56		0.00	0	
R2035 On 06/05/2021 Bond Future	12.36	Put			1,143.69000	1.14369	1,160,150	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Put			1,131.70000	1.13170	1,147,940	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Call			9,247.41000	9.24741	9,044,220	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Put			1,155.78000	1.15578	1,172,460	17.67		0.00	0	
R2035 On 06/05/2021 Bond Future	11.15	Put			3,253.25000	3.25325	3,314,520	16.34		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 Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,426.00000	4.42600	4,267,400	16.34	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,655.89000	11.65589	11,443,370	17.67	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.15000	0.00015	0,120	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,344.42000	50.34442	50,566,800	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.15000	0.00015	0,120	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,227.71000	50.22771	50,450,090	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.16000	0.00016	0,130	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,111.14000	50.11114	50,333,520	13.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,435.77000	9.43577	9,580,020	13.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,929.34000	1.92934	1,848,690	13.89	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,001.52000	10.00152	10,150,780	13.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,756.08000	1.75608	1,680,440	13.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,890.79000	5.89079	5,738,170	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,734.75000	8.73475	8,555,620	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,588.35000	2.58835	2,634,120	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,665.77000	8.66577	8,487,210	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,624.65000	2.62465	2,670,990	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,700.24000	8.70024	8,521,390	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,928.40000	5.92840	6,030,420	14.46	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,674.33000	2.67433	2,574,740	14.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,478.52000	13.47852	13,271,930	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		973.30000	0.97330	991,610	16.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,852.22000	3.85222	3,729,340	14.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,606.45000	2.60645	2,652,500	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,014.28000	4.01428	4,086,560	15.04	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		7,628.86000	7.62886	7,754,170	14.01	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,970</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>113,150</b>
R2037	On	04/02/2021	Bond Future			10.99566	81.61435	10.97223	81.76407	18.07	0.00	0	129,300
R2037	On	06/05/2021	Bond Future			11.21346	82.47367	11.18902	82.62529	17.30	0.00	0	
R2037	On	05/08/2021	Bond Future			11.44610	79.10876	11.42058	79.26216	16.67	0.00	0	
R2037	On	04/11/2021	Bond Future			11.67203	79.95809	11.64545	80.11322	15.82	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>129,300</b>
R2037	On	04/02/2021	Bond Future	10.28	Call		917.17000	0.91717	840,720	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,535.13000	5.53513	5,608,400	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		935.12000	0.93512	857,790	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		798.19000	0.79819	786,430	19.92	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,820.33000	6.82033	6,658,850	19.92	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		6,492.20000	6.49220	6,331,380	19.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	11.90	Put		869.92000	0.86992	858,820	19.76	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,564.69000	4.56469	4,620,560	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		15,114.86000	15.11486	14,962,500	19.99	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		29.68000	0.02968	27,040	19.99	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,299.42000	2.29942	2,177,080	17.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,087.25000	3.08725	3,114,630	17.89	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		1,047.87000	1.04787	965,270	17.11	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,586.98000	5.58698	5,661,130	16.98	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,483.60000	5.48360	5,555,990	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		899.45000	0.89945	823,880	16.98	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,181.20000	5.18120	5,248,320	17.11	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		9,405.67000	9.40567	9,524,610	16.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		235.90000	0.23590	205,120	16.57	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call		1,320.60000	1.32060	1,226,750	17.34	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		8,547.86000	8.54786	8,401,590	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,422.95000	1.42295	1,428,300	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,587.73000	8.58773	8,441,330	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,408.99000	1.40899	1,414,210	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,627.66000	8.62766	8,481,140	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,395.14000	1.39514	1,400,240	18.87	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,518.40000	2.51840	2,541,510	17.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,366.58000	7.36658	7,236,730	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,549.58000	2.54958	2,573,130	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,405.59000	7.40559	7,275,520	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,533.94000	2.53394	2,557,270	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,444.63000	7.44463	7,314,340	17.74	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,001.25000	9.00125	8,870,140	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,520.67000	2.52067	2,544,690	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,933.50000	8.93350	8,802,730	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,555.35000	2.55535	2,579,710	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,967.35000	8.96735	8,836,410	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,537.96000	2.53796	2,562,150	17.11	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>130,60</b>
R2040	On	04/02/2021	Bond Future			11.14829	83.40753	11.12481	83.56649	18.52	0.00	0	76,27
R2040	On	06/05/2021	Bond Future			11.36299	84.28576	11.33849	84.44669	17.90	0.00	0	
R2040	On	05/08/2021	Bond Future			11.59222	80.69013	11.56662	80.85295	17.35	0.00	0	
R2040	On	04/11/2021	Bond Future			11.81445	81.55647	11.78776	81.72117	16.45	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>76,27</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
R2040	On	04/02/2021	Bond Future	10.41	Call		862.46000	0.86246	786,810	17.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		5,944.32000	5.94432	6,027,630	17.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		880.63000	0.88063	804,020	17.05	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		6,955.98000	6.95598	7,055,170	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		593.00000	0.59300	533,230	16.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,544.47000	4.54447	4,385,400	19.01	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		8,086.70000	8.08670	8,198,800	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		413.13000	0.41313	366,270	16.73	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,311.61000	5.31161	5,147,360	19.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		6,001.07000	6.00107	6,085,330	17.01	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		12,473.23000	12.47323	12,616,510	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		95.26000	0.09526	79,580	16.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		5,888.03000	5.88803	5,970,380	17.05	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		844.65000	0.84465	769,950	17.01	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		1,302.67000	1.30267	1,297,380	19.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		1,611.64000	1.61164	1,611,530	19.01	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		11,826.20000	11.82620	11,966,460	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		119.32000	0.11932	100,620	16.73	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		1,706.07000	1.70607	1,714,070	19.41	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,453.61000	8.45361	8,300,500	19.43	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,693.31000	1.69331	1,701,130	19.43	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,364.52000	8.36452	8,211,770	19.39	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		3,324.61000	3.32461	3,355,710	17.99	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,889.04000	4.88904	4,759,210	17.99	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,488.32000	12.48832	12,326,320	19.55	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,718.76000	1.71876	1,726,940	19.39	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		652.70000	0.65270	651,630	19.55	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,409.13000	8.40913	8,256,200	19.41	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,932.11000	5.93211	5,998,050	17.07	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,474.26000	2.47426	2,379,270	17.07	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,044.20000	8.04420	7,904,800	18.37	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,548.49000	2.54849	2,571,910	18.37	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,084.99000	8.08499	7,945,370	18.38	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,532.52000	2.53252	2,555,720	18.38	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,003.44000	8.00344	7,864,260	18.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,075.35000	3.07535	2,983,650	16.54	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,700.91000	4.70091	4,751,660	17.14	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,594.93000	4.59493	4,482,860	17.14	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,321.95000	17.32195	17,159,950	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,564.56000	2.56456	2,588,200	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	14.80	Put		344.43000	0.34443	345,250	18.87	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,477.35000	6.47735	6,548,470	16.54	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,191.45000	9.19145	9,053,660	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,770.29000	2.77029	2,797,200	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,231.19000	9.23119	9,093,200	17.62	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,756.19000	2.75619	2,782,900	17.62	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,152.01000	9.15201	9,014,400	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,784.76000	2.78476	2,811,850	17.59	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,50</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>83,77</b>
R2044	On	04/02/2021	Bond Future			11.24321	79.83316	11.21448	80.02756	19.54	0.00	0	44,04
R2044	On	06/05/2021	Bond Future			11.45162	80.67380	11.42163	80.87057	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future			11.67400	77.16430	11.64265	77.36334	18.24	0.00	0	
R2044	On	04/11/2021	Bond Future			11.88931	77.99286	11.85663	78.19406	17.27	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>44,04</b>
R2044	On	04/02/2021	Bond Future	10.84	Call		1,610.17000	1.61017	1,490,380	18.36	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,219.58000	4.21958	4,294,190	18.36	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		562.55000	0.56255	499,240	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,273.89000	7.27389	7,404,980	17.69	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		11,966.69000	11.96669	12,140,410	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		324.92000	0.32492	281,860	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		648.47000	0.64847	578,850	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		6,819.00000	6.81900	6,943,780	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		123.53000	0.12353	102,850	17.69	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call		661.51000	0.66151	590,970	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		6,755.24000	6.75524	6,879,100	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		635.63000	0.63563	566,930	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		6,883.07000	6.88307	7,008,770	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,014.59000	9.01459	9,165,930	17.69	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		8,273.50000	8.27350	8,094,020	20.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,012.33000	8.01233	7,834,310	19.91	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,092.14000	4.09214	4,151,340	18.42	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,345.27000	5.34527	5,189,040	18.88	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,985.37000	2.98537	3,025,910	18.88	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,255.44000	4.25544	4,317,360	18.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,782.03000	3.78203	3,647,180	18.35	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,760.91000	1.76091	1,779,410	19.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,695.05000	1.69505	1,712,340	20.03	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,767.41000	5.76741	5,606,690	19.01	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
R2044	On	06/05/2021	Bond Future	11.90	Put		2,726.29000	2.72629	2,762,340	19.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,968.85000	7.96885	7,791,080	19.89	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,788.12000	1.78812	1,807,120	19.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,153.03000	5.15303	5,229,600	18.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		6,922.86000	6.92286	7,025,350	17.47	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,922.86000	1.92286	1,828,580	17.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,949.69000	3.94969	3,812,120	18.42	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,774.55000	1.77455	1,793,300	19.91	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,055.66000	8.05566	7,877,390	19.93	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,988.75000	2.98875	2,868,550	18.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,184.22000	8.18422	8,018,040	19.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,425.65000	2.42565	2,458,510	19.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,103.27000	8.10327	7,937,640	19.05	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,456.16000	2.45616	2,489,570	19.05	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,143.73000	8.14373	7,977,820	19.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,440.85000	2.44085	2,473,980	19.07	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,934.39000	2.93439	2,973,540	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,971.31000	8.97131	8,809,020	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,919.79000	2.91979	2,958,700	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,893.84000	8.89384	8,732,030	18.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,949.35000	2.94935	2,988,740	18.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,932.43000	8.93243	8,770,380	18.49	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,35</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>63,44</b>
R2048	On	04/02/2021	Bond Future			11.17009	83.38359	11.14647	83.54773	18.75	0.00	0	115,20
R2048	On	06/05/2021	Bond Future			11.36691	79.84999	11.34224	80.01624	19.19	0.00	0	
R2048	On	05/08/2021	Bond Future			11.57482	80.71233	11.54905	80.88047	17.61	0.00	0	
R2048	On	04/11/2021	Bond Future			11.78633	77.16734	11.75942	77.33738	17.63	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>115,20</b>
R2048	On	04/02/2021	Bond Future	10.47	Call		916.01000	0.91601	836,410	17.28	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		5,884.55000	5.88455	5,969,090	17.28	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		935.58000	0.93558	854,970	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		5,942.65000	5.94265	6,028,210	17.26	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,190.31000	4.19031	4,242,070	18.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,711.75000	1.71175	1,599,370	18.00	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		10,633.24000	10.63324	10,770,990	16.83	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		184.20000	0.18420	157,810	16.83	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		5,826.73000	5.82673	5,910,260	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,825.58000	1.82558	1,829,930	19.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	11.50	Call		4,220.88000	4.22088	4,061,090	19.12	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,421.32000	4.42132	4,477,750	17.90	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,573.81000	1.57381	1,466,100	17.90	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		896.59000	0.89659	818,010	17.26	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		8,152.52000	8.15252	7,996,510	20.65	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,841.15000	1.84115	1,851,390	20.65	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		8,196.70000	8.19670	8,040,490	20.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,827.33000	1.82733	1,837,370	20.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,108.20000	8.10820	7,952,390	20.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,854.92000	1.85492	1,865,360	20.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,516.87000	2.51687	2,540,610	18.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		8,353.12000	8.35312	8,208,500	18.69	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,501.45000	2.50145	2,524,970	18.69	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,394.69000	8.39469	8,249,850	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,486.38000	2.48638	2,509,680	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,311.81000	8.31181	8,167,410	18.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,154.42000	9.15442	9,012,880	18.75	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,829.32000	2.82932	2,857,820	18.75	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,193.73000	9.19373	9,051,990	18.77	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,814.60000	2.81460	2,842,900	18.77	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,114.86000	9.11486	8,973,520	18.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,843.87000	2.84387	2,872,570	18.73	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,28</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>119,48</b>
R209	On	04/02/2021	Bond Future			10.46683	70.56251	10.43801	70.72782	18.83	0.00	0	26,66
R209	On	06/05/2021	Bond Future			10.65380	68.16504	10.62386	68.33238	18.50	0.00	0	2,88
R209	On	05/08/2021	Bond Future			10.84766	68.90127	10.81658	69.07049	16.87	0.00	0	
R209	On	04/11/2021	Bond Future			11.04500	66.50076	11.01274	66.67187	16.81	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>29,51</b>
R209	On	04/02/2021	Bond Future	10.11	Call		1,560.91000	1.56091	1,452,280	18.40	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,483.42000	3.48342	3,540,100	18.40	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,583.96000	1.58396	1,474,520	18.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		3,446.72000	3.44672	3,502,590	18.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,538.07000	1.53807	1,430,240	18.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,520.40000	3.52040	3,577,880	18.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		797.26000	0.79726	803,270	20.12	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		9,008.18000	9.00818	8,847,090	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,970.73000	8.97073	8,809,750	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		823.85000	0.82385	830,210	20.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.25	Call		2,404.25000	2.40425	2,304,840	17.99	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,390.97000	5.39097	5,249,570	19.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,011.94000	2.01194	2,037,880	19.15	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		9,083.19000	9.08319	8,921,860	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Put		5,472.25000	5.47225	5,553,590	17.72	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,845.67000	1.84567	1,759,670	17.72	0.00	0	1,5
R209	On	06/05/2021	Bond Future	10.25	Put		4,544.97000	4.54497	4,612,900	17.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		814.90000	0.81490	821,150	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,045.68000	9.04568	8,884,470	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		806.04000	0.80604	812,170	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Call		4,533.15000	4.53315	4,400,180	18.76	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,473.34000	2.47334	2,507,710	18.76	0.00	0	3,5
R209	On	05/08/2021	Bond Future	11.81	Put		1,959.94000	1.95994	1,987,080	18.00	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,004.94000	7.00494	6,863,320	17.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,985.21000	1.98521	2,012,810	17.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,041.05000	7.04105	6,899,190	17.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,972.63000	1.97263	1,999,990	17.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,076.99000	7.07699	6,934,910	18.00	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,012.69000	8.01269	7,871,530	18.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,160.63000	2.16063	2,190,580	18.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,943.45000	7.94345	7,802,700	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,184.40000	2.18440	2,214,760	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,978.06000	7.97806	7,837,100	18.09	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,172.48000	2.17248	2,202,630	18.09	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,6</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>58,14</b>
R210	On	04/02/2021	Bond Future			192.83579	192.83579	192.82563	192.82563		0.00	0	1,2
R210	On	06/05/2021	Bond Future			192.20119	192.20119	192.19181	192.19181		0.00	0	
R210	On	05/08/2021	Bond Future			194.32260	194.32260	194.31327	194.31327		0.00	0	
R210	On	04/11/2021	Bond Future			193.71622	193.71622	193.70696	193.70696		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,2</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,2</b>
R212	On	04/02/2021	Bond Future			169.95921	169.95921	169.96238	169.96238		42,489,802.50	250	6,6
R212	On	06/05/2021	Bond Future			171.78840	171.78840	171.79232	171.79232		0.00	0	
R212	On	05/08/2021	Bond Future			171.35590	171.35590	171.36011	171.36011		0.00	0	
R212	On	04/11/2021	Bond Future			173.23352	173.23352	173.23790	173.23790		0.00	0	
<b>Total R212 Future</b>											<b>42,489,802.50</b>	<b>250</b>	<b>6,6</b>
<b>Total For R212</b>											<b>42,489,802.50</b>	<b>250</b>	<b>6,6</b>
R213	On	04/02/2021	Bond Future			9.53323	86.97192	9.47341	87.31276	13.73	0.00	0	8,9



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	06/05/2021			9.72782	84.35807	9.66549	84.70290		13.43	0.00	0	
R213	On	05/08/2021			9.93467	85.26898	9.86967	85.61765		12.25	0.00	0	
R213	On	04/11/2021			10.14880	82.65493	10.08104	83.00740		12.15	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,94</b>
R213	On	04/02/2021	9.40	Call			1,971.22000	1.97122	1,768,470	13.65	0.00	0	
R213	On	04/02/2021	9.40	Put			2,391.96000	2.39196	2,530,050	13.65	0.00	0	
R213	On	04/02/2021	9.41	Call			1,998.86000	1.99886	1,794,610	13.66	0.00	0	
R213	On	04/02/2021	9.41	Put			2,362.13000	2.36213	2,498,720	13.66	0.00	0	
R213	On	04/02/2021	9.39	Call			1,943.78000	1.94378	1,742,550	13.65	0.00	0	
R213	On	04/02/2021	9.39	Put			2,422.05000	2.42205	2,561,660	13.65	0.00	0	
R213	On	06/05/2021	11.91	Put			254.29000	0.25429	267,960	14.61	0.00	0	
R213	On	06/05/2021	11.89	Call			11,492.56000	11.49256	11,161,790	14.61	0.00	0	
R213	On	06/05/2021	11.89	Put			261.74000	0.26174	275,800	14.61	0.00	0	
R213	On	06/05/2021	11.90	Call			11,534.63000	11.53463	11,203,670	14.61	0.00	0	
R213	On	06/05/2021	11.90	Put			257.99000	0.25799	271,860	14.61	0.00	0	
R213	On	06/05/2021	11.91	Call			11,576.71000	11.57671	11,245,550	14.61	0.00	0	
R213	On	05/08/2021	10.14	Put			2,843.26000	2.84326	2,970,320	12.35	0.00	0	20
R213	On	05/08/2021	9.34	Put			5,082.70000	5.08270	5,280,930	11.75	0.00	0	
R213	On	05/08/2021	9.34	Call			2,168.59000	2.16859	2,018,150	11.75	0.00	0	20
R213	On	05/08/2021	10.86	Put			1,656.55000	1.65655	1,734,340	13.14	0.00	0	
R213	On	05/08/2021	10.84	Call			6,691.66000	6.69166	6,421,890	13.11	0.00	0	
R213	On	05/08/2021	10.84	Put			1,680.53000	1.68053	1,759,430	13.11	0.00	0	
R213	On	05/08/2021	10.78	Call			6,468.37000	6.46837	6,202,040	13.03	0.00	0	
R213	On	05/08/2021	10.78	Put			1,755.36000	1.75536	1,837,700	13.03	0.00	0	20
R213	On	05/08/2021	10.14	Call			4,280.83000	4.28083	4,059,220	12.35	0.00	0	
R213	On	05/08/2021	10.85	Call			6,729.17000	6.72917	6,458,840	13.13	0.00	0	
R213	On	05/08/2021	10.85	Put			1,668.50000	1.66850	1,746,840	13.13	0.00	0	
R213	On	05/08/2021	10.86	Call			6,766.72000	6.76672	6,495,840	13.14	0.00	0	
R213	On	04/11/2021	11.10	Put			2,018.29000	2.01829	2,105,730	12.98	0.00	0	
R213	On	04/11/2021	11.11	Call			7,151.48000	7.15148	6,885,930	12.99	0.00	0	
R213	On	04/11/2021	11.11	Put			2,005.75000	2.00575	2,092,670	12.99	0.00	0	
R213	On	04/11/2021	11.09	Call			7,080.43000	7.08043	6,815,910	12.97	0.00	0	
R213	On	04/11/2021	11.09	Put			2,030.63000	2.03063	2,118,580	12.97	0.00	0	
R213	On	04/11/2021	11.10	Call			7,116.07000	7.11607	6,851,040	12.98	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>9,54</b>
R214	On	04/02/2021			10.95208	67.04173	10.92327	67.20605		20.79	0.00	0	15,4
R214	On	06/05/2021			11.13915	64.47038	11.10919	64.63674		20.43	0.00	0	
R214	On	05/08/2021			11.33594	65.16665	11.30479	65.33482		18.63	0.00	0	

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	04/11/2021	Bond Future			11.53586	62.58906	11.50347	62.75916		18.63		0.00	0	
<b>Total R214 Future</b>													<b>0.00</b>	<b>0</b>	<b>15,42</b>
R214	On	04/02/2021	Bond Future	10.32	Call			1,108.20000	1.10820	1,018,270	19.98		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			4,708.91000	4.70891	4,783,300	19.98		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,126.40000	1.12640	1,035,630	19.99		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			4,664.84000	4.66484	4,738,390	19.99		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,090.31000	1.09031	1,001,200	19.97		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			4,753.37000	4.75337	4,828,580	19.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,346.21000	7.34621	7,192,690	22.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			1,475.28000	1.47528	1,488,120	22.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,380.07000	7.38007	7,226,370	22.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			1,461.63000	1.46163	1,474,290	22.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,413.97000	7.41397	7,260,100	22.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			1,448.09000	1.44809	1,460,580	22.21		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,512.32000	2.51232	2,545,610	19.35		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,179.39000	6.17939	6,045,030	19.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,543.14000	2.54314	2,576,950	19.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			6,213.01000	6.21301	6,078,390	19.33		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,527.68000	2.52768	2,561,230	19.33		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,246.67000	6.24667	6,111,790	19.35		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,422.84000	7.42284	7,286,700	19.68		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,608.92000	2.60892	2,642,880	19.68		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,357.69000	7.35769	7,221,980	19.64		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,636.16000	2.63616	2,670,550	19.64		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,390.37000	7.39037	7,254,440	19.66		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,622.61000	2.62261	2,656,780	19.66		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>15,42</b>
<b>Total for Bond</b>													<b>52,974,091.80</b>	<b>360</b>	<b>1,045,47</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total E170 Future</b>													<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>													<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>													<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>													<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>													<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>													<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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	

Contract Details	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/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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 04/02/2021 GOVI			740.86300	740.86300	742.42200	742.42200				7,408,630.00	1	96
GOVI On 06/05/2021 GOVI			748.64600	748.64600	750.23000	750.23000				0.00	0	
GOVI On 05/08/2021 GOVI			756.63900	756.63900	758.24300	758.24300				0.00	0	
GOVI On 04/11/2021 GOVI			764.83500	764.83500	766.45900	766.45900				0.00	0	
<b>Total GOVI Future</b>										<b>7,408,630.00</b>	<b>1</b>	<b>96</b>
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			85,280.00000	8.52800	100,870,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			85,380.00000	8.53800	100,970,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			85,180.00000	8.51800	100,770,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			715,600.00000	71.56000	699,760,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			715,500.00000	71.55000	699,660,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			715,400.00000	71.54000	699,560,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			391,130.00000	39.11300	375,090,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			391,030.00000	39.10300	374,990,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			390,930.00000	39.09300	374,890,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			380,490.00000	38.04900	364,250,000			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			380,390.00000	38.03900	364,150,000			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			380,590.00000	38.05900	364,350,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>										<b>7,408,630.00</b>	<b>1</b>	<b>96</b>
<b>Total for GOVI</b>										<b>7,408,630.00</b>	<b>1</b>	<b>96</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/02/2021	Index Future			776.56800	776.56800	778.26100	778.26100			0.00	0	
AL37	On	06/05/2021	Index Future			784.72600	784.72600	786.44700	786.44700			0.00	0	
AL37	On	05/08/2021	Index Future			793.10400	793.10400	794.84700	794.84700			0.00	0	
AL37	On	04/11/2021	Index Future			801.69600	801.69600	803.45900	803.45900			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	04/02/2021	Index Future			856.65500	856.65500	859.49700	859.49700			0.00	0	
AL7T	On	06/05/2021	Index Future			865.65400	865.65400	868.53700	868.53700			0.00	0	
AL7T	On	05/08/2021	Index Future			874.89600	874.89600	877.81300	877.81300			0.00	0	
AL7T	On	04/11/2021	Index Future			884.37300	884.37300	887.32500	887.32500			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	04/02/2021	Index Future			750.32100	750.32100	751.85400	751.85400			15,006,420.00	2	23
ALBI	On	06/05/2021	Index Future			758.20300	758.20300	759.76200	759.76200			0.00	0	
ALBI	On	05/08/2021	Index Future			766.29800	766.29800	767.87700	767.87700			0.00	0	
ALBI	On	04/11/2021	Index Future			774.59900	774.59900	776.19700	776.19700			0.00	0	
<b>Total ALBI Future</b>												<b>15,006,420.00</b>	<b>2</b>	<b>23</b>
<b>Total For ALBI</b>												<b>15,006,420.00</b>	<b>2</b>	<b>23</b>
IGOV	On	04/02/2021	Index Future			263.43300	263.43300	263.54800	263.54800			0.00	0	1,08
IGOV	On	06/05/2021	Index Future			266.26500	266.26500	266.38500	266.38500			0.00	0	4
IGOV	On	05/08/2021	Index Future			269.17100	269.17100	269.29400	269.29400			0.00	0	
IGOV	On	04/11/2021	Index Future			272.15000	272.15000	272.27500	272.27500			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total for Index</b>												<b>15,006,420.00</b>	<b>2</b>	<b>1,34</b>
JIBAR f	On	15/12/2020	Jibar Future			3.37500	96.62500	3.36500	96.63500			0.00	0	30,01
JIBAR f	On	20/01/2021	Jibar Future			3.39500	96.60500	3.37500	96.62500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.36000	96.64000	3.35000	96.65000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.36500	96.63500	3.35500	96.64500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.37000	96.63000	3.37000	96.63000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.38000	96.62000	3.38000	96.62000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.40000	96.60000	3.41000	96.59000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.48500	96.51500	3.48500	96.51500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.64000	96.36000	3.64000	96.36000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.80000	96.20000	3.78000	96.22000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.06500	95.93500	4.03500	95.96500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			4.23500	95.76500	4.19500	95.80500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>60,01</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>60,01</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>60,01</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.42000	90.42000	90.38000	90.38000				0.00	0	!
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>!</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>!</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>!</b>
<b>Total for Derivatives :</b>										<b>75,389,141.80</b>	<b>363</b>	<b>1,107,84</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.39165				0.00	0	
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			4.95500	102.79140	4.95500	102.77771				0.00	0	
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	99.94500	10.00000	99.97300				0.00	0	
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	
ABC12 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	
ABCPI3 On 07/12/2023 Spot Bond			3.77500	304.29170	3.77500	304.24318				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.96345				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.51641				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	103.64063	9.65000	103.88452				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.91020				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.00422				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.71382				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.40192				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.61827				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.87801				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.52652				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.57893				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.79687				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.51707				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.11160				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.09758				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.76823				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					0.00000	101.75508				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.10573				0.00	400,000,000	200,000,000
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.66257				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.72972				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.50922				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.76216				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.03906				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.60194				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.40280				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.32735				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.61203				0.00	0	
<b>Total ABFN40 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 ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.71007				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.83119				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.51695				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.53293				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.54439				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.80040				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.01110				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.01165				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>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.81141				0.00	0	100,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	100.12431				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>	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.67787				0.00	0	
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			4.34000	4.34000	4.34000	144.95475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	63.39949	100.00000	63.25480				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			7.49000	7.49000	7.49000	136.02863			97,370,000,000.00		13,000,000	6,500,00
<b>Total ABKI04 SPOT</b>									<b>97,370,000,000.00</b>		<b>13,000,000</b>	<b>6,500,00</b>
<b>Total For ABKI04</b>									<b>97,370,000,000.00</b>		<b>13,000,000</b>	<b>6,500,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.53618	100.00000	16.49824			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>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.50008			0.00		0	
<b>Total ABKS1 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABKS1</b>									<b>0.00</b>		<b>0</b>	
ABN05 On 18/04/2021 Spot Bond			3.06500	214.62705	3.06500	214.59696			0.00		0	
<b>Total ABN05 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABN05</b>									<b>0.00</b>		<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	145.18644			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			4.81000	4.81000	4.81000	179.16739			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			5.16500	5.16500	5.16500	204.93445			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			5.79500	5.79500	5.79500	105.91754			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			6.90500	6.90500	6.90500	122.07837			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>	
ABN80 On 31/03/2021 Spot Bond			4.45500	4.45500	4.45500	101.80929			0.00		0	
<b>Total ABN80 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABN80</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			3.84500	103.25743	3.84500	103.24670				0.00	0	620,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
ABS13 On 14/05/2022 Spot Bond			4.29500	107.88728	4.29500	107.87462				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			4.61500	109.93982	4.61500	109.92597			48,919,000,000.00		10,600,000	5,300,00
<b>Total ABS15 SPOT</b>									<b>48,919,000,000.00</b>		<b>10,600,000</b>	<b>5,300,00</b>
<b>Total For ABS15</b>									<b>48,919,000,000.00</b>		<b>10,600,000</b>	<b>5,300,00</b>
ABS16 On 11/11/2025 Spot Bond			6.47000	116.84943	6.47000	116.82888				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			7.68000	116.13526	7.68000	116.11109				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.03500	114.17827	5.03500	114.16259				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			6.79000	111.32163	6.79000	111.30110				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.26667	100.00000	11.24146				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			2.12500	2.12500	2.12500	318.29403				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.46000	170.36426	1.46000	170.34777				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			9.78000	9.78000	9.78000	107.51454				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>	
ACL089 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total ACL089/JIBAR 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 ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.07206				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.03660				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>	
ACL127 On 20/09/2021 Spot Bond					0.00000	251.85923				0.00	0	
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	
ACL128 On 20/09/2021 Spot Bond					0.00000	251.88548				0.00	0	
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.99249				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>	
ACL142 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.99783				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					0.00000	100.43545				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					0.00000	101.03329				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					0.00000	101.03329				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.06347				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					0.00000	101.06347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 30/01/2023 Spot Bond					0.00000	170.72491				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>	
ACL203 On 14/02/2023 Spot Bond					0.00000	172.26738				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>	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.97654				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>	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.44346				0.00	0	
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.96943				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>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.94281				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					0.00000	101.20884				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.48428				0.00	0	80,000,00
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.02622				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.02650				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.92191				0.00	600,000,000	300,000,00
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</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
AGL02 On 11/04/2024 Spot Bond					0.00000	97.95260				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.54998				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.72449				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	100.06321				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					0.00000	97.72213				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.03984				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.50514				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.50514				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.59567				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.49008				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.48504				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.54041				0.00	0	
<b>Total AHF3B4 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 AHF3B4</b>										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.59573				0.00	0	
<b>Total AHF3B5 SPOT</b>										0.00	0	
<b>Total For AHF3B5</b>										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.77649				0.00	0	
<b>Total AHF3C4 SPOT</b>										0.00	0	
<b>Total For AHF3C4</b>										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.83163				0.00	0	
<b>Total AHF3C5 SPOT</b>										0.00	0	
<b>Total For AHF3C5</b>										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.32374				0.00	0	
<b>Total AHF5A1 SPOT</b>										0.00	0	
<b>Total For AHF5A1</b>										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02731				0.00	0	
<b>Total AHF5A2 SPOT</b>										0.00	0	
<b>Total For AHF5A2</b>										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.48500	113.56567	5.48500	113.54897				0.00	0	
<b>Total AHF5A3 SPOT</b>										0.00	0	
<b>Total For AHF5A3</b>										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.02896				0.00	0	
<b>Total AHF5B1 SPOT</b>										0.00	0	
<b>Total For AHF5B1</b>										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.03116				0.00	0	
<b>Total AHF5C1 SPOT</b>										0.00	0	
<b>Total For AHF5C1</b>										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.04657				0.00	0	
<b>Total AHF5D1 SPOT</b>										0.00	0	
<b>Total For AHF5D1</b>										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.35816				0.00	0	
<b>Total AHF6A1 SPOT</b>										0.00	0	
<b>Total For AHF6A1</b>										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.53186				0.00	0	
<b>Total AHF6A2 SPOT</b>										0.00	0	
<b>Total For AHF6A2</b>										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.02890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.03109				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04638				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.02672				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>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.03001				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>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.03220				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>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.05079				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.36500	112.62967	6.36500	112.61028			33,098,000,000.00		5,200,000	2,600,000
<b>Total AIR02 SPOT</b>									<b>33,098,000,000.00</b>		<b>5,200,000</b>	<b>2,600,000</b>
<b>Total For AIR02</b>									<b>33,098,000,000.00</b>		<b>5,200,000</b>	<b>2,600,000</b>
AIR04 On 29/05/2024 Spot Bond			5.48500	111.79385	5.48500	111.77741			0.00		0	
<b>Total AIR04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For AIR04</b>									<b>0.00</b>		<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.31500	92.38008	11.31500	92.35245			0.00		0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>		<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.24000	176.72931	5.24000	176.69408			0.00		0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>		<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.63427			0.00		0	
<b>Total APF04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For APF04</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.53864				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.16807				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.26907				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.69563				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.28630				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	100.01702				0.00	0	
<b>Total APF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>										<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	101.78044				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.20188				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.51500	220.30606	5.51500	220.26069				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			5.53000	197.74352	5.53000	197.70273				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.67216				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN111 On 02/12/2020 Spot Bond					0.00000	99.89718				0.00	0	
<b>Total ASN111 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 ASN111</b>									<b>0.00</b>	<b>0</b>	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.18127			0.00	0	
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>									<b>0.00</b>	<b>0</b>	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>									<b>0.00</b>	<b>0</b>	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.41781			0.00	0	
<b>Total ASN121 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>									<b>0.00</b>	<b>0</b>	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.40010			0.00	0	
<b>Total ASN134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>									<b>0.00</b>	<b>0</b>	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>									<b>0.00</b>	<b>0</b>	
ASN13: On 31/01/2022 Spot Bond			2.44000	168.45827	2.44000	168.43753			0.00	0	
<b>Total ASN137 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>									<b>0.00</b>	<b>0</b>	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN140 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>									<b>0.00</b>	<b>0</b>	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.32443			0.00	0	
<b>Total ASN145 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>									<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.31175			0.00	150,000,000	50,000,000
<b>Total ASN146 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For ASN146</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.31490			0.00	0	
<b>Total ASN147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>									<b>0.00</b>	<b>0</b>	
ASN14: On 31/01/2022 Spot Bond			2.48500	168.37149	2.48500	168.35056			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 31/05/2021 Spot Bond					0.00000	52.95316				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 02/06/2021 Spot Bond					0.00000	99.89343				0.00	520,000,000	240,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>240,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>520,000,000</b>	<b>240,000,000</b>
ASN15(On 31/03/2028 Spot Bond			5.45000	171.93384	5.45000	171.89861				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.23936				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.08580				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 20/06/2021 Spot Bond					0.00000	101.30877				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.15573				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.85901				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			5.58000	96.44023	5.58000	96.42028				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.88606				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.90062				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.99173				0.00	0	27,900,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,900,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>27,900,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.01839				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.02064				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.92803				0.00	0	
<b>Total ASN214 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 ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN25 On 29/05/2021 Spot Bond					0.00000	99.93471				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.15219				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.88801				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.12654				0.00	150,000,000	50,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.02895				0.00	90,000,000	30,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.02885				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.10840				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.89935				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.96590				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.25851				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.03257				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			5.02500	5.02500	5.02500	94.89963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.68500	5.68500	5.68500	85.92409				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.91050				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.05101				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.23449				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>	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.91796				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.69000	95.08205	5.69000	95.06210				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					0.00000	100.98361				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 12/02/2021 Spot Bond					0.00000	100.20783				0.00	400,000,000	200,000,000
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN342 On 12/02/2021 Spot Bond					0.00000	100.20783				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.88601				0.00	0	100,000,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	100.94987				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.93925				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.93925				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.92791				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.14322				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.91970				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.95696				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.38772				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.02364				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 15/03/2021 Spot Bond					0.00000	101.02364				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.12731				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.92858				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.02042				0.00	0	
<b>Total ASN395 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 ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.97773				0.00	150,000,000	50,000,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.92148				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.09885				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 05/12/2020 Spot Bond					0.00000	101.12728				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.59218				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 17/06/2021 Spot Bond					0.00000	100.89890				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.89890				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.84402				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.87362				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.18755				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.13454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.95344				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>	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.52081				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.52625				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>	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.45858				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.61167				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN463 On 31/01/2022 Spot Bond					0.00000	103.06303				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>	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.55533				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>	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.33450				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>	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.39862				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>	
ASN472 On 31/03/2024 Spot Bond					0.00000	103.24886				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN473 On 28/02/2023 Spot Bond					0.00000	103.09889				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47( On 11/08/2021 Spot Bond					0.00000	100.16592				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	100.95325				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.15211				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/05/2021 Spot Bond					0.00000	100.00130				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	94.74400				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					0.00000	102.67934				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	100.94971				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 02/09/2021 Spot Bond					0.00000	99.91780				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 07/09/2021 Spot Bond					0.00000	99.89324				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 30/09/2021 Spot Bond					0.00000	101.01741				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	100.91059				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 10/03/2021 Spot Bond					0.00000	100.87924				0.00	0	
<b>Total ASN495 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 ASN495</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.90438				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.90438				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>	
ASN49 On 16/03/2021 Spot Bond					0.00000	101.16804				0.00	0	
<b>Total ASN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN499</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.77528				0.00	0	
<b>Total ASN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN501</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.73275				0.00	0	
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.82214				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.13995	9.00000	101.43014				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.84078	8.18000	101.27742				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.90290	8.36000	101.30553				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.90290	8.36000	101.30553				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>	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.65702				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.57116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.47692				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN518 On 31/07/2022 Spot Bond			9.10000	107.77051	9.10000	100.89753				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	108.88896	11.05000	100.87795				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>	
ASN525 On 31/07/2024 Spot Bond			11.00000	108.04422	11.00000	100.60274				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.12931				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	101.20535	10.50000	100.23014				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.08784				0.00	0	
<b>Total ASN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN533</b>										<b>0.00</b>	<b>0</b>	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.05753				0.00	0	
<b>Total ASN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN534</b>										<b>0.00</b>	<b>0</b>	
ASN534 On 31/01/2024 Spot Bond			100.00000	16.09375	100.00000	0.00000		900,000,000,000,000.00		9,000,000,000	9,000,000,000	
<b>Total ASN538 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>9,000,000,000</b>	<b>9,000,000,000</b>	
<b>Total For ASN538</b>								<b>10,000,000,000,000.00</b>		<b>9,000,000,000</b>	<b>9,000,000,000</b>	
ASN538 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		24,000,000,000	24,000,000,000	
<b>Total ASN540 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>24,000,000,000</b>	<b>24,000,000,000</b>	
<b>Total For ASN540</b>								<b>10,000,000,000,000.00</b>		<b>24,000,000,000</b>	<b>24,000,000,000</b>	
BAW18 On 05/12/2020 Spot Bond					0.00000	99.85115				0.00	0	
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW19 On 05/12/2020 Spot Bond			4.14500	99.89789	4.14500	99.88656				0.00	0	
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.88500	107.20119	4.88500	107.18691				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.58762	9.30000	101.56212				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.54521				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.70377				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.02772				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.02671				0.00	2,300,000,000	3,500,000,000
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>3,500,000,000</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>3,500,000,000</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.71394				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			5.93000	105.16264	5.93000	101.29344				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.69081				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>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.90409				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>	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA63 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 BAYA63</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.20192				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>	
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.18678				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			7.68500	7.68500	7.68500	109.11508				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>	
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.08778				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.08778				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.08778				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.39000	10.39000	10.39000	109.04479				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.24569				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.08930				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.06651				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.06661				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.08174				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.24003				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>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.24003				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>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.23289				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>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.27814				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>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.23956				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.27758				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/06/2021 Spot Bond					0.00000	101.43036				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.46758				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.46758				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.46758				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.50585				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.46818				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.46818				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.54431				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>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.21294				0.00	0	
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.01727				0.00	0	
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.33500	7.33500	7.33500	105.25579				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.29420				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59701				0.00	0	300,000,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.73316				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.20934				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			6.48500	111.47840	6.48500	111.45874				0.00	0	
<b>Total BGL07 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 BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.84984				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>	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.43884				0.00	0	
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			6.38500	103.32309	6.38500	103.30551				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.10163				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			5.48500	107.54541	5.48500	107.52960				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.76750				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.47591				0.00	0	2,000,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.00019				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.26917				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.00396				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.06233				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.45181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.17138				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.13730				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.41531				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			5.22500	112.17951	5.22500	112.16352				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.97895				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03083				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	99.65021				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	97.66230				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42952				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.73060				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.03212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.95732				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				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>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.81779				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.47212				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.69596				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.09172				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.07595				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.57269				0.00	400,000,000	200,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00		800,000,000	400,000,000	
<b>Total BPPF22 SPOT</b>								<b>80,000,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For BPPF22</b>								<b>80,000,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.57521				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.28228				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.30618				0.00	500,000,000	250,000,000
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</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 BPPF25</b>										0.00	500,000,000	250,000,000
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.54745				0.00	0	
<b>Total BPPF26 SPOT</b>										0.00	0	
<b>Total For BPPF26</b>										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.59298				0.00	0	
<b>Total BPPF27 SPOT</b>										0.00	0	
<b>Total For BPPF27</b>										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.26851				0.00	0	
<b>Total BPPF28 SPOT</b>										0.00	0	
<b>Total For BPPF28</b>										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.28225				0.00	0	
<b>Total BPPF29 SPOT</b>										0.00	0	
<b>Total For BPPF29</b>										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.29420				0.00	0	
<b>Total BPPF30 SPOT</b>										0.00	0	
<b>Total For BPPF30</b>										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.96057				0.00	0	
<b>Total BWZ21B SPOT</b>										0.00	0	
<b>Total For BWZ21B</b>										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.22765				0.00	0	
<b>Total BWZJ21 SPOT</b>										0.00	0	
<b>Total For BWZJ21</b>										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										0.00	0	
<b>Total For BWZJ23</b>										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.08500	103.68670	4.08500	103.67530				0.00	0	
<b>Total CBL26 SPOT</b>										0.00	0	
<b>Total For CBL26</b>										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.29130				0.00	0	
<b>Total CBL28 SPOT</b>										0.00	0	
<b>Total For CBL28</b>										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.12315				0.00	0	500,000,000
<b>Total CBL29 SPOT</b>										0.00	0	500,000,000
<b>Total For CBL29</b>										0.00	0	500,000,000
CCT01 On 23/06/2023 Spot Bond			6.83000	118.68498	6.83000	118.66321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.18000	118.95368	7.18000	118.93076				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			7.71000	114.62289	7.71000	114.59894				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			9.13000	108.71992	9.13000	106.41371				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR14 On 25/11/2020 Spot Bond			10.00000	99.97260	10.00000	100.00000				0.00	0	
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.45350				0.00	0	
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.23563				0.00	0	
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.46703				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.31469				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.48190				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.90180				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.89429				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	100.68045				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.72493				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>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.01839				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.30959	3.14000	159.20757				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 13/09/2021 Spot Bond			2.41000	2.41000	2.41000	159.50754				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>	
CLN23 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN29 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.32510	4.77000	111.32100				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>	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.67900				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>	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.56575				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>	
CLN36 On 20/03/2024 Spot Bond			6.25500	114.61462	6.25500	114.59512				0.00	0	
<b>Total CLN362 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 CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	114.44871	8.70700	122.26900				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>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.37654				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>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.47207				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.60289				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2021 Spot Bond			5.08000	103.30100	5.08000	103.28684				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.75139	10.98000	100.72164				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.58521				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.64362	6.50000	119.50800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.85300				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>	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.95692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.51669				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.96588				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.13266				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.13144				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>	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.29382				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.32986				0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.29395				0.00	0	
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.66561				0.00	0	
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	
CLN434 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	
CLN435 On 20/12/2020 Spot Bond					0.00000	101.12545				0.00	0	
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.04566				0.00	0	
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.04566				0.00	0	
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.44279				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN445 On 24/05/2021 Spot Bond			4.98000	103.15324	4.98000	103.13950				0.00	0	
<b>Total CLN445 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 CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN45: On 31/01/2022 Spot Bond			2.41000	168.51616	2.41000	168.49555				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN45: On 31/01/2025 Spot Bond			5.96000	129.40347	5.96000	129.37541				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>	
CLN45: On 31/01/2025 Spot Bond			6.20000	128.20780	6.20000	128.17919				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>	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.92300				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>	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.11825				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>	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.26541				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>	
CLN46: On 29/11/2021 Spot Bond					0.00000	100.46327				0.00	400,000,000	200,000,000
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN46: On 13/03/2022 Spot Bond			5.68500	107.41032	5.68500	107.39369				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>	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.67388				0.00	200,000,000	100,000,000
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN46: On 28/03/2022 Spot Bond					0.00000	101.10036				0.00	360,000,000	180,000,000
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
CLN46: On 28/03/2022 Spot Bond					0.00000	101.46954				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>	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.10302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 29/11/2021 Spot Bond			100.00000	49.32837	100.00000	49.21980				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.28424				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.50796				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.58711				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.18000	104.22436	5.18000	104.20980				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 23/06/2021 Spot Bond			10.16000	107.18033	10.16000	109.08000				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 28/07/2022 Spot Bond			5.48500	108.77190	5.48500	108.75590				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.46186				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.14155				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	99.92198				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>	
CLN496 On 04/09/2024 Spot Bond			5.88500	116.26025	5.88500	116.24163				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>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.76903				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>	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.02878				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.68885				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.73065				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>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.02006				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>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.35701				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>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.44924				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.37920				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.70594				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	101.95205	9.96000	101.92468				0.00	0	
<b>Total CLN516 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 CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.72715	10.01000	100.70012				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>	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.99999				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>	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.89109	9.60000	100.96636				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>	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.06201				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.97182				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.17122				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.95698	9.20000	101.93165				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>	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.40285				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>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.00639				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>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.64993				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>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.06876				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>	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.55986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 12/03/2021 Spot Bond					0.00000	100.98924				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53' On 12/03/2023 Spot Bond					0.00000	101.06201				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>	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.05464				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>	
CLN53v On 18/07/2025 Spot Bond					0.00000	100.57055				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>	
CLN53t On 18/07/2025 Spot Bond			8.56000	8.56000	8.56000	110.37953				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 18/07/2023 Spot Bond					0.00000	99.05531				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>	
CLN53i On 25/01/2023 Spot Bond					0.00000	100.43142				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 17/01/2024 Spot Bond					0.00000	100.65600				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54' On 20/12/2023 Spot Bond					0.00000	129.01100				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 30/05/2022 Spot Bond					0.00000	99.92667				0.00	0	14,273,495.00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495.00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495.00</b>
CLN54t On 17/01/2024 Spot Bond					0.00000	100.64093				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.03000	111.62257	8.03000	111.59869				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>	
CLN547 On 29/03/2025 Spot Bond			8.08000	108.75621	8.08000	108.73242				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>	
CLN548 On 12/11/2025 Spot Bond			8.17000	108.37139	8.17000	108.34742				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.96338				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>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.35602				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.13650				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>	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.18429				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>	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.01463				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>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.73131				0.00	0	4,000,000.00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	126.94400				0.00	0	
<b>Total CLN560 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 CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.20826				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.15051	10.19000	100.24185				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.03000	110.34770	8.03000	108.93922				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.23461				0.00	1,200,000,000	600,000,000
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
CLN56 On 21/02/2024 Spot Bond					0.00000	100.02640				0.00	900,000,000	450,000,000
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
CLN56 On 17/01/2024 Spot Bond					0.00000	102.57105				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>	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.86674				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>	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.19497				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>	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.19464				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.47949				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			8.26000	108.65877	8.26000	107.24171				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>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.19487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 13/05/2021 Spot Bond					0.00000	100.79890				0.00	750,141,350	375,070,67
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>750,141,350</b>	<b>375,070,67</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>750,141,350</b>	<b>375,070,67</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	100.19611				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.05269				0.00	140,000,000	70,000,00
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.16095				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>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.54524				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>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.84492				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>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.21549				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>	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.93138				0.00	0	27,500,000,00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	101.24411				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.49008				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	99.93336				0.00	900,000,000	450,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	101.85378				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN587 On 10/06/2026 Spot Bond					0.00000	101.14553				0.00	0	0
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 14/06/2022 Spot Bond					0.00000	100.96353				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 18/06/2024 Spot Bond					0.00000	101.00108				0.00	0	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN590 On 16/09/2025 Spot Bond					0.00000	101.21927				0.00	0	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond					0.00000	103.11667				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN592 On 05/12/2026 Spot Bond			4.18000	134.72188	4.18000	109.23388				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN593 On 24/11/2024 Spot Bond					0.00000	100.01437				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN595 On 27/06/2022 Spot Bond					0.00000	100.81582				0.00	0	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond					0.00000	100.01437				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.02475				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.79348				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.03744				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.00108				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.00108				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.63921				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.26161				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.17383				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.77733				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.56554				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.02857				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	100.67798	9.32000	100.65279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.45124				0.00	700,000,000	350,000,000
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	100.77162				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.18128				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.02753				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	99.93131				0.00	500,000,000	250,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
CLN615 On 30/09/2022 Spot Bond					0.00000	100.81948				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.84120				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.11667				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	99.93334				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62( On 28/10/2024 Spot Bond					0.00000	100.37710				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>	
CLN62( On 28/10/2022 Spot Bond					0.00000	100.37563				0.00	500,000,000	250,000,000
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
CLN62( On 28/04/2021 Spot Bond					0.00000	100.34521				0.00	0	900,000,000
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
CLN62( On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 25/01/2023 Spot Bond					0.00000	100.43957				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 25/01/2023 Spot Bond			5.58500	109.88720	5.58500	109.87076				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 19/08/2025 Spot Bond					0.00000	100.09969				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 31/07/2034 Spot Bond					0.00000	89.18356				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 31/07/2034 Spot Bond			11.92000	63.32404	11.92000	85.10509				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 20/11/2021 Spot Bond					0.00000	100.02069				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond			8.73000	105.46340	8.73000	105.43891				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond					0.00000	100.09920				0.00	0	
<b>Total CLN631 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 CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.02681				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.90101				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.22586				0.00	360,000,000	180,000,000
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	100.10842				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.02721				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.09871				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 19/02/2021 Spot Bond					0.00000	100.09300				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.16854				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.10842				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.49312				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.02737				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.98063				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.39122				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.98248				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					0.00000	100.09871				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>	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.92918				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>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.09871				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>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.07752				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>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.09871				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>	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.08143				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN653 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>	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.18757				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	100.88913				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.99249				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>	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.00497				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.04573				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	97.37800				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	89.68100				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					0.00000	96.98400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	122.51400				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>	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.30384				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>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.96258				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.12005				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>	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.85653				0.00	0	
<b>Total CLN668 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 CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.20236				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.96959				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.11004				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.12051				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			4.73097	135.73255	4.73097	110.28591				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			4.73097	135.73255	4.73097	110.28662				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 18/06/2021 Spot Bond					0.00000	101.46124				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.11246				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.11892				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 02/06/2021 Spot Bond					0.00000	102.17384				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.96583				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	99.93178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.11456				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.08402				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.91974				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.94813				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.18917				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 21/06/2023 Spot Bond					0.00000	101.10954				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.14315				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.14291				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.99244				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.78571				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>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.99248				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.15581				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>	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.40947				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.85358				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.06999				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.73753				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.15374				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.02904				0.00	0	20,500,000.00
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,500,000.00</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	<b>20,500,000.00</b>
CLN700 On 28/02/2023 Spot Bond					0.00000	99.93650				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.17422				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.45228				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.55156				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.19128				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.32753				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.71769				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.12215				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.06488				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.96744				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.73286				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.98362				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 11/03/2021 Spot Bond					0.00000	100.82236				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 12/02/2021 Spot Bond					0.00000	100.15791				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.97453				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.97453				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.97453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.74175				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.58744				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.60771				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.70916				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.04095				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.43818				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.77243				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.28540				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.28540				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.28540				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.19480				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.19480				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.19480				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.35217				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>	
CLN81 On 18/04/2028 Spot Bond			7.33500	105.27663	7.33500	105.25579				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.11667				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			6.93500	111.72067	6.93500	111.69987				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>
COJ07 On 23/03/2021 Spot Bond			5.39500	103.59841	5.39500	103.58337				0.00	0	
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.18000	114.64949	9.18000	114.62138				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG01 On 09/06/2024 Spot Bond			5.66500	119.00771	5.66500	118.98955				0.00	0	69,100,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
COT01 On 03/04/2023 Spot Bond			6.32000	107.34593	6.32000	107.32758				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			9.59000	104.65438	9.59000	104.62746				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			9.68000	98.61629	9.68000	98.59082				0.00	0	8,200,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
CPV01 On 30/06/2029 Spot Bond			8.68500	8.68500	8.68500	113.29990			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>	
CS002 On 17/12/2020 Spot Bond					0.00000	100.93819			0.00	0	
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.93439			0.00	0	
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.99243			0.00	0	
<b>Total DENG85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.04723			0.00	0	
<b>Total DENG87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.88539			0.00	0	
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.67827			0.00	0	
<b>Total DENG91 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.05467			0.00	0	
<b>Total DENG97 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.35922			0.00	0	
<b>Total DENG98 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.44715			0.00	0	
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.17368			0.00	0	
<b>Total DNG100 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>									<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.97060			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.89164				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>	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.38160				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.02677				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.13155				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			8.43000	8.43000	8.43000	106.87094				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.55667				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.02923				0.00	800,000,000	400,000,000
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For DSY05</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
DV2021 On 18/06/2021 Spot Bond			5.43500	105.92297	5.43500	105.90745				0.00	0	
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			5.78500	111.23915	5.78500	111.22191			154,860,979,000.00		26,769,400	405,221,100
<b>Total DV23 SPOT</b>									<b>154,860,979,000.00</b>		<b>26,769,400</b>	<b>405,221,100</b>
<b>Total For DV23</b>									<b>154,860,979,000.00</b>		<b>26,769,400</b>	<b>405,221,100</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	26.70403	100.00000	26.64525				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.70403	100.00000	26.64525				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			5.35500	115.31390	5.35500	115.29735				0.00	0	
<b>Total DV24 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 DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60469	9.69000	102.57832				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60469	9.69000	102.57832				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			11.05500	97.63612	11.05500	97.60758				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	102.71368	10.10000	102.68618				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.71368	10.10000	102.68618				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>	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.80803				0.00	0	
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.93109				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.42962				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond					0.00000	98.68781				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.64836				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.47911				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.01218				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.26006				0.00	0	
<b>Total DVF26 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 DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.08841				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>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.94147				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.95642				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.40051				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.28608				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.88091				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.30411				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.03144				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.03302				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
E175 On 01/08/2021 Spot Bond			4.20000	110.46524	4.20000	110.45276				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			4.89000	107.99455	4.89000	107.98014				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			5.79500	114.30277	5.79500	114.28473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.77500	98.13794	5.77500	98.11689				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			5.58000	85.82250	5.58000	85.80475				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	131.89662	2.25000	131.88105				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			4.71000	132.45453	4.71000	132.42993				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			4.73200	118.01611	4.73200	117.99410				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			4.78000	115.47731	4.78000	115.45588				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			5.43500	99.54976	5.43500	99.52948				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.55000	87.94906	5.55000	87.93095				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	131.89662	2.25000	131.88105				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	137.86707				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	135.66812				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.23816				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.32711				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.85766				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.27750				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.97541				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.45023				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>	
EMM02 On 11/03/2021 Spot Bond			5.09500	103.83806	5.09500	103.82378				0.00	0	20,000,000.00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
EMM03 On 04/05/2024 Spot Bond			8.75000	104.38973	8.75000	104.36505				0.00	0	36,200,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
EMM04 On 16/05/2028 Spot Bond			10.90500	10.90500	10.90500	94.97611				0.00	0	
<b>Total EMM04 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 EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.25500	11.25500	11.25500	99.21491				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			8.83000	8.83000	8.83000	107.16555				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			8.83000	8.83000	8.83000	108.52723				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			11.57000	11.57000	11.57000	83.38078				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			10.31000	10.31000	10.31000	105.91811				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			11.57000	11.57000	11.57000	100.26857				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>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.61243				0.00	0	
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.62696				0.00	0	
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.24504				0.00	0	
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.43957				0.00	0	
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.83338				0.00	0	
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	
ENX08 On 01/06/2021 Spot Bond					0.00000	99.77104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ENX08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX08</b>										<b>0.00</b>	<b>0</b>	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.49369				0.00	0	
<b>Total ENX09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX09</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.06936				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.87015				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.06240				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.09481				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.02240				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.99310				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.21300				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.89700				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>	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.88489				0.00	3,000,000,000	1,500,000,000
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.20326				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412			0.00	0	
<b>Total EQS10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQS10</b>									<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.89438			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>	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.89109			0.00	0	
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.54802			0.00	0	
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.14755			0.00	0	20,000,00
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.36588			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>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.10749			0.00	0	
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.10203			0.00	0	
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.11618			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.10311			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>	
ERSA1 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000			0.00	0	
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.10854			0.00	90,000,000	30,000,00
<b>Total ERS25 SPOT</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</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 ERSA25</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.10032			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.09768			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.11396			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			5.23500	112.98164	5.23500	112.96577		180,360,408,000.00	34,452,800	1,321,139,400	
<b>Total ES23 SPOT</b>								<b>180,360,408,000.00</b>	<b>34,452,800</b>	<b>1,321,139,400</b>	
<b>Total For ES23</b>								<b>180,360,408,000.00</b>	<b>34,452,800</b>	<b>1,321,139,400</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.34269	10.00000	103.31528		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			7.95000	100.74113	7.95000	100.71956		455,458,680,000.00	57,290,400	6,990,000,000	
<b>Total ES26 SPOT</b>								<b>455,458,680,000.00</b>	<b>57,290,400</b>	<b>6,990,000,000</b>	
<b>Total For ES26</b>								<b>455,458,680,000.00</b>	<b>57,290,400</b>	<b>6,990,000,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.17024	7.85000	101.14884		0.00	0	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.31000	76.01809	11.28000	76.15814		11,990,095,182,000.00	1,060,132,200	3,506,895,500	
<b>Total ES33 SPOT</b>								<b>11,990,095,182,000.00</b>	<b>1,060,132,200</b>	<b>3,506,895,500</b>	
<b>Total For ES33</b>								<b>11,990,095,182,000.00</b>	<b>1,060,132,200</b>	<b>3,506,895,500</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.47520	7.50000	101.45456		0.00	0	0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.89000	74.62242	11.89000	74.59874		434,948,090,000.00	36,581,000	1,022,445,000	
<b>Total ES42 SPOT</b>								<b>434,948,090,000.00</b>	<b>36,581,000</b>	<b>1,022,445,000</b>	
<b>Total For ES42</b>								<b>434,948,090,000.00</b>	<b>36,581,000</b>	<b>1,022,445,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.73450	8.50000	100.71146		0.00	0	0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.49806		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 ESFR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.14124				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.99278				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.98359				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.33177				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.02317				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.11921				0.00	300,000,000	150,000,00
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.12527				0.00	200,000,000	100,000,00
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38034				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.65560				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.17230				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.72529				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.21500	5.21500	5.21500	107.22607				0.00	0	500,000,00
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.26376				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>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.76338				0.00	150,000,000	745,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>745,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>150,000,000</b>	<b>745,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.15500	103.74085	6.15500	103.72377				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.66301				0.00	600,000,000	300,000,00
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For FRB20</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	102.31323				0.00	800,000,000	400,000,00
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	105.56087				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.82751				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.46328				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.88848				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	98.53382				0.00	0	
<b>Total FRB26 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 FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.53000	112.08416	8.53000	112.05859			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.46000	170.36426	1.46000	170.34777			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			2.37500	2.37500	2.37500	316.11401		1,425,000,000,000.00	600,000,000	300,000,00	
<b>Total FRBI23 SPOT</b>								<b>1,425,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>	
<b>Total For FRBI23</b>								<b>1,425,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>	
FRBI25 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	145.18644		0.00	0	1,250,000,00	
<b>Total FRBI25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>	
<b>Total For FRBI25</b>								<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>	
FRBI28 On 31/03/2028 Spot Bond			4.31000	185.12338	4.31000	185.09109		0.00	0		
<b>Total FRBI28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	95.28965		0.00	0		
<b>Total FRBI29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	205.34005		0.00	0		
<b>Total FRBI33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.78900	80.59957	5.78900	80.58234		0.00	0		
<b>Total FRBI46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.79900	81.46705	5.79900	81.44973		0.00	0		
<b>Total FRBI50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI50</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ01 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612		0.00	0		
<b>Total FRBZ01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147		0.00	0		
<b>Total FRBZ02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	137.68879				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	87.75134				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>	
FRC19: On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</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>	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.52000	168.30403	2.52000	168.28297				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			3.38000	166.65887	3.38000	166.63416				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>	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.83716				0.00	0	
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	

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 13/02/2022 Spot Bond					0.00000	100.21636				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.06196				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.43500				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 20/06/2021 Spot Bond					0.00000	102.14698				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.44651				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.38384				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.04728				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 02/05/2028 Spot Bond			9.80000	100.63632	9.80000	100.60972				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.04032				0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.04442				0.00	0	
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 04/03/2021 Spot Bond					0.00000	101.11306				0.00	0	
<b>Total FRC277 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 FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.02754				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.08121				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.44861				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 26/01/2021 Spot Bond					0.00000	100.71835				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.27067				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.00296				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.53791			37,060,000,000.00	10,900,000	5,450,00	
<b>Total FRC286 SPOT</b>									<b>37,060,000,000.00</b>	<b>10,900,000</b>	<b>5,450,00</b>	
<b>Total For FRC286</b>									<b>37,060,000,000.00</b>	<b>10,900,000</b>	<b>5,450,00</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.93395			0.00	0		
<b>Total FRC289 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC289</b>									<b>0.00</b>	<b>0</b>		
FRC29: On 20/06/2022 Spot Bond					0.00000	101.95244			0.00	0		
<b>Total FRC290 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC290</b>									<b>0.00</b>	<b>0</b>		
FRC29: On 26/01/2021 Spot Bond					0.00000	100.51669			0.00	0		
<b>Total FRC291 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC291</b>									<b>0.00</b>	<b>0</b>		
FRC29: On 18/04/2021 Spot Bond					0.00000	100.47242			0.00	0		
<b>Total FRC293 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC293</b>									<b>0.00</b>	<b>0</b>		
FRC29: On 18/04/2021 Spot Bond					0.00000	100.46235			0.00	0		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.12782				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.13026				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.25844				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.36890				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 30/11/2020 Spot Bond					0.00000	101.80455				0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC301 On 11/11/2024 Spot Bond					0.00000	102.08132				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.56615				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 28/12/2020 Spot Bond					0.00000	100.70974				0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.32560				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	99.97417				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.74115				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.91263				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.05984				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 23/02/2021 Spot Bond					0.00000	101.01000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.49000				0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.16982				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>	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.70000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 13/10/2026 Spot Bond					0.00000	95.87351				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>	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.12631				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.38950				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.41980				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.16967				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.19813				0.00	0	
<b>Total FRC323 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 Interest
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.07210				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>	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.73458				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>	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.16987				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>	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.71087				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>	
FRC32 On 27/12/2022 Spot Bond					0.00000	99.97302				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>	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.25163				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>	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.55816				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>	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.33270				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.33270				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.97065				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.42492				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>	
FRC33 On 13/09/2021 Spot Bond					0.00000	105.11898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.78808				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.14995				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.77334				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.70107				0.00	320,000,000	160,000,000
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
FRC340 On 20/12/2024 Spot Bond					0.00000	101.39656				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>	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.09595				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.95700				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>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.60274				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.29423				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.08396				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.17093				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 31/07/2023 Spot Bond					0.00000	100.44383				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.32259				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.29005				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.12873				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
FRC35 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	167.05373				0.00	0	2,190,000,00
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,190,000,00</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>2,190,000,00</b>
FRC69 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	167.16842				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			3.08000	3.08000	3.08000	167.20667				0.00	0	290,000,00
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
FRI33 On 28/02/2033 Spot Bond			5.18000	90.54068	5.18000	90.52271				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.48000	97.69561	5.48000	97.67567				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.91716				0.00	0	
<b>Total FRJ022 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 FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.35336				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.11362				0.00	90,000,000	30,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.47732				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.79395				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.43591				0.00	0	400,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47143				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.07055				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>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.38051				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>	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.02033				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	98.69439				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.80728				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.40732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			5.54000	96.94000	5.54000	96.92005				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			5.46500	199.00797	5.46500	198.96727				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.68000	95.20454	5.68000	95.18459				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	198.38241				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.91000	140.15991	3.91000	140.13715				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.65618	3.70500	123.63676				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.53000	97.06544	5.53000	97.04549				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.61500	196.10499	5.61500	196.06408				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.66500	195.14896	5.66500	195.10800				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.44000	178.03372	3.44000	142.74823				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.69500	194.57811	5.69500	194.53713				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.68000	95.20454	5.68000	95.18459				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			5.26000	174.05549	5.26000	174.02070				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.43000	86.53228	6.43000	86.51244				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.15000	175.29751	5.15000	175.26300				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			5.21000	174.61880	5.21000	174.58412				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			6.20500	185.18356	6.20500	185.14206				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			6.36000	87.29915	6.36000	87.27931				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	95.18459				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.66000	95.45012	5.66000	95.43017				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			5.02000	176.77846	5.02000	176.74425				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.97500	189.34888	5.97500	189.30760				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.15000	175.29751	5.15000	175.26300				0.00	0	
<b>Total FRS142 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 FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.15000	175.29751	5.15000	175.26300				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			5.44000	172.04476	5.44000	172.00955				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			4.21000	138.52298	4.21000	138.49937				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			2.22000	168.88345	2.22000	168.86367				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			5.50000	171.38045	5.50000	171.34509				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			5.54000	170.93921	5.54000	170.90375				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			4.18000	138.68567	4.18000	138.66215				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			5.01500	176.83568	5.01500	176.80150				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	170.79362				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 20/06/2022 Spot Bond					0.00000	12.57842				0.00	0	
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	
FRS158 On 06/06/2023 Spot Bond					0.00000	13.81018				0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.31771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	
FRS16 On 06/06/2025 Spot Bond					0.00000	17.26165				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>	
FRS16 On 01/08/2022 Spot Bond					0.00000	11.66370				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.15681				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.34114				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.54580				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.60562				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 19/07/2024 Spot Bond					0.00000	14.41380				0.00	0	
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.99181				0.00	120,000,000	40,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.91516				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 04/10/2021 Spot Bond					0.00000	132.87721				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	149.83935				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	142.01171				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.37718				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>	
FRS18 On 23/01/2024 Spot Bond					0.00000	127.36073				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	22.14594				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.24804				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.28875				0.00	180,000,000	60,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	100.18613				0.00	60,000,000	20,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	99.98580				0.00	150,000,000	50,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 15/03/2021 Spot Bond					0.00000	108.89914				0.00	0	
<b>Total FRS205 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 FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.60950				0.00	90,000,000	30,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.09391				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 20/12/2020 Spot Bond					0.00000	106.74950				0.00	0	
<b>Total FRS211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS211</b>										<b>0.00</b>	<b>0</b>	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.36138				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 04/03/2021 Spot Bond					0.00000	105.97164				0.00	0	
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 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>	
FRS218 On 12/06/2025 Spot Bond					0.00000	101.05228				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.81500				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>	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.44951				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>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.37332				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.53812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.40859				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.95700				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.41821				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.65850				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	100.00686				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.13398				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	91.60232				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.28425				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	92.68916				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 <sup>t</sup> On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.50562				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>	
FRS23 <sup>t</sup> On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>i</sup> On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>t</sup> On 13/10/2023 Spot Bond					0.00000	105.48433				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>	
FRS23 <sup>t</sup> On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>t</sup> On 31/03/2032 Spot Bond					0.00000	100.35079				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>	
FRS36 On 07/12/2023 Spot Bond			2.41500	2.41500	2.41500	315.76692				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			2.15500	318.06824	2.15500	318.03143				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			2.15500	2.15500	2.15500	318.03143				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.46000	170.36426	1.46000	170.34777				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.71000	169.87508	1.71000	169.85751				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.29200				0.00	0	
<b>Total FRS62 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 FRS62</b>									<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.38000	89.95683	5.38000	89.93870			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			4.98500	63.93973	4.98500	95.04379			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			3.33000	3.33000	3.33000	143.36743			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			3.61000	3.61000	3.61000	141.79737			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			3.21500	3.21500	3.21500	308.92379			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			4.40500	4.40500	4.40500	108.95920		440,500,000,000.00	100,000,000	50,000,00	
<b>Total FRX23 SPOT</b>								<b>440,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>	
<b>Total For FRX23</b>								<b>440,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			5.78000	122.63259	5.78000	122.61350		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			6.13000	117.74091	6.13000	117.72159		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			6.64000	115.11718	6.64000	115.09653		11,288,000,000,000.00	1,700,000,000	850,000,00	
<b>Total FRX26 SPOT</b>								<b>11,288,000,000,000.00</b>	<b>1,700,000,000</b>	<b>850,000,00</b>	
<b>Total For FRX26</b>								<b>11,288,000,000,000.00</b>	<b>1,700,000,000</b>	<b>850,000,00</b>	
FRX27 On 07/03/2027 Spot Bond			6.92000	118.65808	6.92000	118.63580		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			7.34000	119.44161	7.34000	119.41822		0.00	0		
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>		
FRX30 On 31/01/2030 Spot Bond			8.23000	112.76380	8.23000	112.73909		0.00	0	120,000,00	

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 FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
FRX31 On 21/02/2031 Spot Bond			8.60500	108.48942	8.60500	108.46459				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			8.68000	114.73604	8.68000	114.70926			1,736,000,000,000.00		200,000,000	100,000,00
<b>Total FRX32 SPOT</b>									<b>1,736,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For FRX32</b>									<b>1,736,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,00</b>
FRX45 On 14/04/2045 Spot Bond			10.92000	76.18735	10.92000	76.16509			0.00		0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>		<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.53023			0.00		0	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A2</b>									<b>0.00</b>		<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.81334			0.00		0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01886			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>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.01160			0.00		0	
<b>Total FS7A1 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS7A1</b>									<b>0.00</b>		<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.01542			0.00		0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>		<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.01774			0.00		0	
<b>Total FS7A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS7A3</b>									<b>0.00</b>		<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.01842			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>	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.01255			0.00		0	
<b>Total GBL04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For GBL04</b>									<b>0.00</b>		<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL05 On 07/11/2022 Spot Bond					0.00000	99.71110				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.99999				0.00	0	150,000,00
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.82632				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.57000	104.44696	4.57000	104.42810				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.66190				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>	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.22322				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.54970				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.67306				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			5.38500	113.70104	5.38500	113.68444				0.00	0	
<b>Total GRT17 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 GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.00292				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.64526				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.48000	105.15461	8.48000	105.13062				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.52512				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.70773				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.71629				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.42135				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.00446				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.26480				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.93149				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.97302				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.36418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.93608				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.82341				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.51918				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.86876				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.66818				0.00	1,000,000,000	500,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.75667				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.30680				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.51989				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.19772				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.02213				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>	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.81293				0.00	0	
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT44 On 24/03/2027 Spot Bond					0.00000	100.84627				0.00	0	
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT44</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.91265				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>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.86288				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.98602				0.00	0	150,000,00
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.76737				0.00	0	210,000,00
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	101.04978				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.97434				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.46233				0.00	400,000,000	200,000,00
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For H12T1</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.17812				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.98141				0.00	0	70,000,00
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	97.78150				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.01327				0.00	0	
<b>Total HILB09 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 HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.45594				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.29521				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.13515				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.11605				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>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.81318				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.75963				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.74440				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			2.75500	312.87708	2.75500	312.83577				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			3.10500	3.10500	3.10500	315.88823				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			9.81000	113.68754	9.81000	105.91119				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.51000	71.75719	5.51000	90.42525				0.00	0	

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 HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.33000	88.64375	11.33000	88.61721				0.00	0	4,350,000.00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000.00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.99830	100.00000	11.97189				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.37000	87.96867	11.37000	87.94224				0.00	0	5,020,000.00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.99753	100.00000	11.97113				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.73157				0.00	0	25,000,000.00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.54454				0.00	0	10,000,000.00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	99.93544				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>	
HWY02 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.75500	146.67435	2.76000	146.62610			232,490,283,338,000.00	84,388,487,600	330,996,493,800	
<b>Total I2025 SPOT</b>									<b>12,490,283,338,000.00</b>	<b>84,388,487,600</b>	<b>330,996,493,800</b>	
<b>Total For I2025</b>									<b>12,490,283,338,000.00</b>	<b>84,388,487,600</b>	<b>330,996,493,800</b>	
I2029 On 31/03/2029 Spot Bond			4.10000	101.72230	4.10000	101.70513			775,174,244,900,000.00	189,066,889,000	254,768,100,000	
<b>Total I2029 SPOT</b>									<b>15,174,244,900,000.00</b>	<b>189,066,889,000</b>	<b>254,768,100,000</b>	
<b>Total For I2029</b>									<b>15,174,244,900,000.00</b>	<b>189,066,889,000</b>	<b>254,768,100,000</b>	
I2033 On 28/02/2033 Spot Bond			4.68000	95.37374	4.68000	95.35610			505,554,397,920,000.00	108,024,444,000	291,609,199,100	
<b>Total I2033 SPOT</b>									<b>15,554,397,920,000.00</b>	<b>108,024,444,000</b>	<b>291,609,199,100</b>	
<b>Total For I2033</b>									<b>15,554,397,920,000.00</b>	<b>108,024,444,000</b>	<b>291,609,199,100</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.78000	107.06407	4.78000	107.04419			244,839,057,180,000.00	260,426,581,000	337,533,010,800
<b>Total I2038 SPOT</b>									<b>14,839,057,180,000.00</b>	<b>260,426,581,000</b>	<b>337,533,010,800</b>
<b>Total For I2038</b>									<b>14,839,057,180,000.00</b>	<b>260,426,581,000</b>	<b>337,533,010,800</b>
I2046 On 31/03/2046 Spot Bond			4.78900	94.81856	4.78900	94.80081			523,646,305,422,200.00	318,155,419,800	383,585,600,000
<b>Total I2046 SPOT</b>									<b>13,646,305,422,200.00</b>	<b>318,155,419,800</b>	<b>383,585,600,000</b>
<b>Total For I2046</b>									<b>13,646,305,422,200.00</b>	<b>318,155,419,800</b>	<b>383,585,600,000</b>
I2050 On 31/12/2050 Spot Bond			4.82000	96.54971	4.79900	96.89710			232,499,061,108,000.00	255,705,199,400	298,685,115,100
<b>Total I2050 SPOT</b>									<b>12,499,061,108,000.00</b>	<b>255,705,199,400</b>	<b>298,685,115,100</b>
<b>Total For I2050</b>									<b>12,499,061,108,000.00</b>	<b>255,705,199,400</b>	<b>298,685,115,100</b>
IBL101 On 24/05/2022 Spot Bond			5.20000	5.20000	5.20000	105.53782			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.30314			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			2.87500	311.85151	2.87500	311.80936			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>	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.80368			0.00	0	
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.02457			0.00	0	
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.20612			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.02581			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.11289			0.00	0	
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.73154			0.00	1,000,000,000	1,000,000,000
<b>Total IBL123 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</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
<b>Total For IBL123</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.11307				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.57509				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.08246				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.58778				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.17731				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.81388				0.00	400,000,000	200,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.46992				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.02743				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.02558				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.11789				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.05802				0.00	290,000,000	80,000,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>290,000,000</b>	<b>80,000,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>290,000,000</b>	<b>80,000,000</b>
IBL140 On 14/02/2021 Spot Bond					0.00000	100.10327				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.01604				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.01567				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>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.89578				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.93045				0.00	640,000,000	180,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>180,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>640,000,000</b>	<b>180,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.74963				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.71869				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.07028				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>	
IBL36 On 31/01/2022 Spot Bond			1.57000	1.57000	1.57000	170.13182				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>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			5.84500	115.59134	5.84500	115.57326			0.00	0	
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.60818			0.00	0	
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.86000	169.58255	1.86000	169.56433			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>	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.27500	110.94272	4.27500	110.92977			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>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.38115			0.00	0	
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			4.08500	103.13994	4.08500	103.12862			0.00	0	
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	71.08037	100.00000	70.94898			0.00	0	
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.98425			0.00	120,000,000	40,000,000
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.83541			0.00	0	
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.05735			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			7.68000	106.38120	7.68000	106.35905		168,960,000,000.00		22,000,000	11,000,000
<b>Total IDCG06 SPOT</b>								<b>168,960,000,000.00</b>		<b>22,000,000</b>	<b>11,000,000</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 IDCG06</b>										<b>168,960,000,000.00</b>	<b>22,000,000</b>	<b>11,000,000</b>
IDCG06 On 13/05/2030 Spot Bond			9.80500	109.32890	9.80500	109.58309				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>	
IDCG08 On 05/12/2021 Spot Bond					0.00000	101.12728				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>	
IDCG10 On 05/12/2026 Spot Bond			8.30000	116.79610	8.30000	116.77015				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>	
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.36514				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.13460				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>	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.16146				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>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.82309				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.45506				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>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.21726				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>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.92420				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>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.21109				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.81537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.87106				0.00	200,000,000	100,000,000
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.14810				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.49163				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.97798				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			7.18000	109.33770	7.18000	109.31663				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>	
IFC02 On 14/04/2021 Spot Bond			4.94000	102.45505	4.94000	102.44145				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				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>	
ING211 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	101.29088				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.11696				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>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.14171				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING384 On 30/09/2021 Spot Bond					0.00000	93.81875				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.58371				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.57435				0.00	0	
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	
INLV04 On 11/02/2021 Spot Bond			6.38500	104.97106	6.38500	104.95295				0.00	0	
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.99508				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.75643				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>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.15789				0.00	0	
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.97548				0.00	0	
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.99473				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>	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.87020				0.00	0	
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.88767				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.90514				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.47509				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.02256				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.27238				0.00	30,000,000	10,000,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.56603				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.21710				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.22124				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.82957				0.00	0	70,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.07996				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.78116				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.01275				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>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.87963	2.75000	100.87215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.91000	166.91878	5.91000	166.88252				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>	
IV033 On 11/02/2021 Spot Bond					0.00000	100.44384				0.00	0	
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	
IV034 On 11/02/2021 Spot Bond			6.38500	104.82306	6.38500	104.80497				0.00	0	
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	103.33215				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	102.22516				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	101.31183				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.96000	3.96000	3.96000	165.53532				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	103.19844				0.00	0	1,000,000,00
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IV041 On 29/09/2021 Spot Bond			7.20500	105.71143	7.20500	105.69077				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.47188				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			7.22000	7.22000	7.22000	105.08959				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	100.46693			0.00	0	
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.46000	168.41969	2.46000	168.39888			0.00	0	
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	103.37868			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	102.89811			0.00	0	170,000,00
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
IV19A On 31/03/2028 Spot Bond			5.81000	167.99460	5.81000	167.95855			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>	
IVC005 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000			0.00	0	
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.79032			0.00	0	
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			10.38500	102.50559	10.38500	102.47740			0.00	0	
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			5.70000	110.12074	5.70000	110.10384			0.00	0	
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.88411			0.00	0	
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.90741			0.00	0	
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.89188			0.00	0	
<b>Total IVC107 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 IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.54152				0.00	0	
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			5.35000	102.27653	5.35000	102.26191				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.11104				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.14825				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.66485				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.57377				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.92326				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.45620				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.89003				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 06/12/2020 Spot Bond					0.00000	101.05599				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 03/12/2020 Spot Bond					0.00000	99.89709				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.86825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.66988				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.60925				0.00	360,000,000	180,000,000
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	101.38178				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>	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.24260				0.00	0	
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC154</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>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.44319				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.74942				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.01365				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.99726				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>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.77499				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC169 On 19/02/2021 Spot Bond					0.00000	101.21850				0.00	0	
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.59064				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.14897				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.75200				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.72277				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>	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.48761				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.81153				0.00	0	
<b>Total IVC180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC180</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.17505				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.17737				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.11464				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.97337				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>	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.48904				0.00	0	
<b>Total IVC185 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 IVC185</b>									<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.97032	7.40000	103.16609			8,140,000,000,000.00	1,100,000,000	550,000,00
<b>Total IVC186 SPOT</b>									<b>8,140,000,000,000.00</b>	<b>1,100,000,000</b>	<b>550,000,00</b>
<b>Total For IVC186</b>									<b>8,140,000,000,000.00</b>	<b>1,100,000,000</b>	<b>550,000,00</b>
IVZ017 On 26/11/2020 Spot Bond			3.75000	3.75000	3.75000	99.93839			102,750,000,000,000.00	27,400,000,000	13,700,000,00
<b>Total IVZ017 SPOT</b>									<b>12,750,000,000,000.00</b>	<b>27,400,000,000</b>	<b>13,700,000,00</b>
<b>Total For IVZ017</b>									<b>12,750,000,000,000.00</b>	<b>27,400,000,000</b>	<b>13,700,000,00</b>
IVZ018 On 03/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.86662			0.00	0	
<b>Total IVZ018 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ018</b>									<b>0.00</b>	<b>0</b>	
IVZ019 On 07/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.82565			0.00	0	
<b>Total IVZ019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ019</b>									<b>0.00</b>	<b>0</b>	
IVZ020 On 11/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.78471			0.00	0	
<b>Total IVZ020 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ020</b>									<b>0.00</b>	<b>0</b>	
IVZ021 On 07/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.50927			0.00	0	
<b>Total IVZ021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ021</b>									<b>0.00</b>	<b>0</b>	
IVZ022 On 14/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.43811			0.00	0	
<b>Total IVZ022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ022</b>									<b>0.00</b>	<b>0</b>	
IVZ023 On 21/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.36705			0.00	0	
<b>Total IVZ023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ023</b>									<b>0.00</b>	<b>0</b>	
IVZ024 On 28/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.29609			0.00	0	
<b>Total IVZ024 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ024</b>									<b>0.00</b>	<b>0</b>	
IVZ025 On 04/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.22523			0.00	0	
<b>Total IVZ025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ025</b>									<b>0.00</b>	<b>0</b>	
IVZ026 On 09/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.17468			0.00	0	
<b>Total IVZ026 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ026</b>									<b>0.00</b>	<b>0</b>	
IVZ027 On 11/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.15447			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ027</b>										<b>0.00</b>	<b>0</b>	
IVZ028 On 16/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.10399				0.00	0	
<b>Total IVZ028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ028</b>										<b>0.00</b>	<b>0</b>	
IVZ029 On 18/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.08381				0.00	0	
<b>Total IVZ029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ029</b>										<b>0.00</b>	<b>0</b>	
IVZ030 On 23/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.03341				0.00	0	
<b>Total IVZ030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ030</b>										<b>0.00</b>	<b>0</b>	
IVZ031 On 25/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.01326				0.00	0	
<b>Total IVZ031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ031</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.17879				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.67416				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			5.93500	104.62906	5.93500	104.61225				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.00041				0.00	30,000,000	10,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	97.61472				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.49999				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	96.62435				0.00	0	1,000,000,00
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
KAP016 On 29/04/2022 Spot Bond					0.00000	99.94909				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.55429				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>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.43560				0.00	400,000,000	200,000,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
KW01 On 31/10/2027 Spot Bond			8.27000	128.12153	8.27000	128.09286				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.85115				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.72209				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			6.16500	110.57733	6.16500	110.55898				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.16428				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			8.18500	108.17391	8.18500	108.15007				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.19173				0.00	0	
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.86040				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			11.88000	93.91786	11.88000	93.88792				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			9.23500	105.62068	9.23500	105.59462				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.98007				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.25833				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.22772				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.71294				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.67765				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.26825				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.93825				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.34149				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			5.73500	109.22030	5.73500	109.20333				0.00	0	2,500,000,00
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.25384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.09272				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.10793				0.00	0	2,550,500,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,550,500,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>2,550,500,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.94034				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.25713				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>	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.25173				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.29691				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>	
LHL29 On 05/12/2020 Spot Bond					0.00000	99.78738				0.00	0	
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.51369				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.99982				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.99991				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.01977				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.02249				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.02453				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>	
MAQ19 On 23/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MAQ191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ191</b>										<b>0.00</b>	<b>0</b>	
MAQ19 On 08/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	110,000,000,00
<b>Total MAQ192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
<b>Total For MAQ192</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	100.25333				0.00	0	
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.34878				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.24788				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.82141				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	101.01499				0.00	0	760,000,00
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
MBF06 On 17/11/2021 Spot Bond					0.00000	100.08246				0.00	0	2,100,000,00
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.09006				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>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.06642				0.00	0	
<b>Total MBP038 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 MBP038</b>									<b>0.00</b>	<b>0</b>	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.10960			0.00	0	
<b>Total MBP039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP039</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.02497			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 13/04/2021 Spot Bond					0.00000	100.53039			0.00	0	
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.60224			0.00	0	
<b>Total MBP042 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.35612			0.00	0	
<b>Total MBP043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.70185			0.00	0	
<b>Total MBP044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.84972			0.00	0	
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.41591			0.00	200,000,000	100,000,000
<b>Total MBP046 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBP046</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	99.98786			0.00	0	
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.70186			0.00	0	
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.71770			0.00	0	
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.47500			0.00	2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.01104				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>	
MMIG0 On 17/03/2021 Spot Bond			4.51000	103.61143	4.51000	103.59881				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.22500	7.22500	7.22500	119.23986				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			4.98500	112.63907	4.98500	112.62400				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.70656				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.44435				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	97.40051				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			7.83000	111.20283	7.83000	111.17950				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>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.51604				0.00	1,064,000,000	532,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>1,064,000,000</b>	<b>532,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>1,064,000,000</b>	<b>532,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.33113				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.30915				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	99.69801				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.39477				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.62104				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.19518				0.00	600,000,000	300,000,000
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.20328				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.18648				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.42158				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.32404				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.11645				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.93054				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.48347				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.42424				0.00	800,000,000	400,000,000
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</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 MTN22</b>										0.00	800,000,000	400,000,000
MTN23 On 29/01/2026 Spot Bond			7.78000	107.40215	7.78000	104.71189				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.46080				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.20088				0.00	0	
<b>Total MTNC22 SPOT</b>										0.00	0	
<b>Total For MTNC22</b>										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										0.00	0	
<b>Total For MTNC23</b>										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.02881				0.00	0	
<b>Total MWAR02 SPOT</b>										0.00	0	
<b>Total For MWAR02</b>										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.02831				0.00	0	
<b>Total MWAR03 SPOT</b>										0.00	0	
<b>Total For MWAR03</b>										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.02831				0.00	0	
<b>Total MWAR04 SPOT</b>										0.00	0	
<b>Total For MWAR04</b>										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.03048				0.00	0	
<b>Total MWAR05 SPOT</b>										0.00	0	
<b>Total For MWAR05</b>										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.73466				0.00	30,000,000	10,000,000
<b>Total N6C26 SPOT</b>										0.00	30,000,000	10,000,000
<b>Total For N6C26</b>										0.00	30,000,000	10,000,000
N6D26 On 21/12/2020 Spot Bond					0.00000	100.89416				0.00	0	
<b>Total N6D26 SPOT</b>										0.00	0	
<b>Total For N6D26</b>										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.97466				0.00	0	
<b>Total N6E26 SPOT</b>										0.00	0	
<b>Total For N6E26</b>										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.27600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 22/03/2021 Spot Bond					0.00000	101.95003				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.83811				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.09887				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.32042				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.52408				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			5.30500	105.64486	5.30500	105.62959				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			5.78500	113.66293	5.78500	113.64532				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			8.71000	111.25028	8.71000	111.22450				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.91914				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.48399				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.33519				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	100.45339			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.37271			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>	
NBK11 On 28/11/2020 Spot Bond			4.90000	99.97315	4.90000	99.95974			0.00	0	
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			5.08500	103.06745	5.08500	103.05332			0.00	0	
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.73566	9.38000	101.71025			0.00	0	
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			5.35000	114.94739	5.35000	114.93062			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>	
NBK14 On 25/06/2021 Spot Bond			4.20500	106.78247	4.20500	106.77033		2,523,000,000,000.00	600,000,000	300,000,000	
<b>Total NBK14A SPOT</b>								<b>2,523,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For NBK14A</b>								<b>2,523,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
NBK15 On 11/02/2022 Spot Bond			4.65000	107.35739	4.65000	107.34398		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			5.83000	116.01436	5.83000	115.99625		0.00	0		
<b>Total NBK16A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK16A</b>								<b>0.00</b>	<b>0</b>		
NBK17 On 22/04/2026 Spot Bond			6.60000	115.96556	6.60000	115.94487		0.00	0	1,220,000,000	
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
NBK19 On 01/06/2022 Spot Bond			5.18000	106.28358	5.18000	111.08469		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			6.59000	117.05590	6.59000	122.20966		0.00	0		
<b>Total NBK20A 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 NBK20A</b>										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.96230				0.00	0	
<b>Total NBK20B SPOT</b>										0.00	0	
<b>Total For NBK20B</b>										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.65000	118.98934	7.65000	118.96507				0.00	0	
<b>Total NBK21A SPOT</b>										0.00	0	
<b>Total For NBK21A</b>										0.00	0	
NBK22I On 19/11/2022 Spot Bond			4.27500	111.08700	4.27500	111.07402				0.00	0	
<b>Total NBK22A SPOT</b>										0.00	0	
<b>Total For NBK22A</b>										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.31500	118.63211	6.31500	118.61173				0.00	0	
<b>Total NBK23A SPOT</b>										0.00	0	
<b>Total For NBK23A</b>										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.35500	119.48377	7.35500	119.45993				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										0.00	0	1,000,000,00
<b>Total For NBK24A</b>										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.18369				0.00	0	
<b>Total NBK24B SPOT</b>										0.00	0	
<b>Total For NBK24B</b>										0.00	0	
NBK25I On 17/02/2023 Spot Bond			4.74500	4.74500	4.74500	115.24998				0.00	0	
<b>Total NBK25A SPOT</b>										0.00	0	
<b>Total For NBK25A</b>										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.85204				0.00	0	
<b>Total NBK25B SPOT</b>										0.00	0	
<b>Total For NBK25B</b>										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	23.26127	100.00000	23.20922				0.00	0	
<b>Total NBK26A SPOT</b>										0.00	0	
<b>Total For NBK26A</b>										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.61987				0.00	0	
<b>Total NBK26B SPOT</b>										0.00	0	
<b>Total For NBK26B</b>										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.54000	116.39077	7.54000	116.36697				0.00	0	
<b>Total NBK27A SPOT</b>										0.00	0	
<b>Total For NBK27A</b>										0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.68000	116.44371	4.68000	116.42908				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.70000	121.05473	6.70000	121.03306				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.31000	115.13515	5.31000	115.11876				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>	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.41986				0.00	120,000,000	40,000,000
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
NBK31 On 09/11/2023 Spot Bond			5.43500	111.14776	5.43500	111.13129				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.42610				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.43122				0.00	180,000,000	60,000,000
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
NBK35 On 10/05/2023 Spot Bond					0.00000	102.51970				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.83383				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.04012				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.50500	9.50500	9.50500	70.02950				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.75941				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.55468				0.00	120,000,000	40,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.26168				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>	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.24177				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.25237				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.22430				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.70545				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.30754				0.00	400,000,000	200,000,00
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74986				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.50579				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.57823				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.99183				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.75569				0.00	0	
<b>Total NBK53B 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 NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.02702				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>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.77881				0.00	1,500,000,000	750,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>
NBK5 On 01/08/2024 Spot Bond					0.00000	100.28670				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>	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.49030				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>	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.65407				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>	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.43789				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.50613				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>	
NBK6 On 24/02/2027 Spot Bond					0.00000	98.94155				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>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.95705				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			8.67500	107.56082	8.67500	107.53558				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.94817				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			8.71000	106.94677	8.71000	106.92159				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.95705				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.97113				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.98887				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>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.74970				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.42179				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>	
NET53 On 17/04/2021 Spot Bond					0.00000	100.49003				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.72777				0.00	0	1,450,000.00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000.00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000.00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	99.98349				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.40350				0.00	1,020,000,000	2,520,000.00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>1,020,000,000</b>	<b>2,520,000.00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>1,020,000,000</b>	<b>2,520,000.00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.19267				0.00	0	
<b>Total NGL03 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 NGL03</b>										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.03954				0.00	0	
<b>Total NGL04 SPOT</b>										0.00	0	
<b>Total For NGL04</b>										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.29175				0.00	0	
<b>Total NGL05 SPOT</b>										0.00	0	
<b>Total For NGL05</b>										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.33616				0.00	0	
<b>Total NGL06 SPOT</b>										0.00	0	
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.68994				0.00	60,000,000	20,000,00
<b>Total NGL07 SPOT</b>										0.00	60,000,000	20,000,00
<b>Total For NGL07</b>										0.00	60,000,000	20,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	101.06542				0.00	90,000,000	30,000,00
<b>Total NGL08 SPOT</b>										0.00	90,000,000	30,000,00
<b>Total For NGL08</b>										0.00	90,000,000	30,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.04586				0.00	0	
<b>Total NGLT1A SPOT</b>										0.00	0	
<b>Total For NGLT1A</b>										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.29619				0.00	0	
<b>Total NGLT1B SPOT</b>										0.00	0	
<b>Total For NGLT1B</b>										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.31316				0.00	0	
<b>Total NGT103 SPOT</b>										0.00	0	
<b>Total For NGT103</b>										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.63019				0.00	0	
<b>Total NGT104 SPOT</b>										0.00	0	
<b>Total For NGT104</b>										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.66031				0.00	0	
<b>Total NGT105 SPOT</b>										0.00	0	
<b>Total For NGT105</b>										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.44822				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.14583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.53994	13.50000	100.50492				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.43654				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.77600				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.57779				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.01930				0.00	20,200,000,000	34,500,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>20,200,000,000</b>	<b>34,500,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>20,200,000,000</b>	<b>34,500,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.40617				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.05311				0.00	0	1,000,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.31753				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.28586				0.00	282,600,000	20,000,000,000
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>282,600,000</b>	<b>20,000,000,000</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>282,600,000</b>	<b>20,000,000,000</b>
NHM01 On 26/02/2021 Spot Bond					0.00000	99.98425				0.00	0	
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	100.00016				0.00	15,450,000,000	25,300,000,000
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>15,450,000,000</b>	<b>25,300,000,000</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>15,450,000,000</b>	<b>25,300,000,000</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	99.99972				0.00	0	39,000,000,000
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,000,000,000</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>39,000,000,000</b>
NHM02 On 25/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		320,000,000,000,000.00		13,200,000,000	13,200,000,000	
<b>Total NHM020 SPOT</b>								<b>320,000,000,000,000.00</b>		<b>13,200,000,000</b>	<b>13,200,000,000</b>	
<b>Total For NHM020</b>								<b>320,000,000,000,000.00</b>		<b>13,200,000,000</b>	<b>13,200,000,000</b>	
NI202 On 07/12/2033 Spot Bond			5.66500	5.66500	5.66500	195.10800				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			4.52000	4.52000	4.52000	182.57630				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.51500	3.51500	3.51500	142.32782				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			3.80000	3.80000	3.80000	104.02871				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			5.53000	5.53000	5.53000	97.04549				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			3.62000	3.62000	3.62000	141.74166				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	3.45000	3.45000	3.45000				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			4.01000	4.01000	4.01000	139.58875				0.00	0	
<b>Total NILB13 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 NILB13</b>									<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	182.10174			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			4.31000	185.12338	4.31000	185.09109			0.00	0	
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.64500	95.63481	5.64500	95.61487			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>	
NN011 On 23/06/2021 Spot Bond					0.00000	100.76551			0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN014 On 10/09/2024 Spot Bond					0.00000	103.93492			0.00	0	
<b>Total NN014 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>									<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.77452			0.00	0	
<b>Total NN016 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>									<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	96.76718			0.00	0	
<b>Total NN019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>									<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	129.96708			0.00	0	
<b>Total NN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>									<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	102.75038			0.00	90,000,000	30,000,00
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	102.88947			0.00	150,000,000	50,000,00
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800			0.00	0	
<b>Total NN026 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>									<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.02830			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	101.89099				0.00	120,000,000	40,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	102.60511				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	104.61147				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	103.05560				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.02880				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	102.95302				0.00	180,000,000	60,000,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	116.77770				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.20293				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	116.60339				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	114.84956				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.03644				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	108.32437				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	102.10361				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	103.08557				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	104.29757				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	101.01753				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.09551				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>	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.42000				0.00	0	
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.82718				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.01000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.02000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	102.66000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	101.54000				0.00	0	
<b>Total NNF016 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 NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 21/09/2023 Spot Bond					0.00000	99.03753				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>	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.09937				0.00	0	
<b>Total NNF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF018</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.08566				0.00	0	
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	89.62605				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 22/04/2021 Spot Bond					0.00000	100.01929				0.00	0	
<b>Total NNF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF020</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.54321				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>	
NNF03 On 01/08/2022 Spot Bond					0.00000	89.62605				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>	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.55552				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.65328				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.01956				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	83.83641				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.02801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.02813				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 22/05/2021 Spot Bond					0.00000	100.02611				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.02117				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.16329				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.03033				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.02888				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.02359				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.28169				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.02439				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			5.83500	112.40955	5.83500	112.39169				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			3.00500	193.13344	3.00500	193.10664				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			8.91000	118.70898	8.91000	118.68071				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA021 On 30/11/2028 Spot Bond			100.00000	12.27432	100.00000	12.24716				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.37399				0.00	30,000,000	10,000,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	100.28364				0.00	0	
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.15287				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>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.90182				0.00	3,200,000,000	1,600,000,000
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	101.44309				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.38995				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.93606				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.94977				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.82388				0.00	1,000,000,000	2,200,000,000
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,200,000,000</b>
<b>Total For NTC29</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,200,000,000</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.08945				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.98891				0.00	50,000,000,000	33,300,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>50,000,000,000</b>	<b>33,300,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>50,000,000,000</b>	<b>33,300,000,00</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	99.58097				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			5.03500	108.55376	5.03500	108.53885				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			6.89000	116.98100	6.89000	116.95912				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			5.23500	111.78455	5.23500	111.76860				0.00	0	1,000,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML10 On 14/09/2025 Spot Bond			7.21500	118.78758	7.21500	118.76432				0.00	0	910,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.57411				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	100.22615				0.00	0	920,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.03547				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.06661				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>	
PMM12 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	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 PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.93001				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.65323				0.00	0	40,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	100.21307				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.93269				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.02450				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.03399				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.03535				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.03670				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			6.98500	121.66888	6.93000	121.94305				622,969,913,684,500.00	2,809,301,347,700	1,610,022,993,00
<b>Total R186 SPOT</b>										<b>2,969,913,684,500.00</b>	<b>809,301,347,700</b>	<b>510,022,993,00</b>
<b>Total For R186</b>										<b>2,969,913,684,500.00</b>	<b>809,301,347,700</b>	<b>510,022,993,00</b>
R197 On 07/12/2023 Spot Bond			1.80500	321.14591	1.80500	321.11177				39,772,953,887,500.00	22,034,877,500	52,960,106,50
<b>Total R197 SPOT</b>										<b>19,772,953,887,500.00</b>	<b>22,034,877,500</b>	<b>52,960,106,50</b>
<b>Total For R197</b>										<b>19,772,953,887,500.00</b>	<b>22,034,877,500</b>	<b>52,960,106,50</b>
R202 On 07/12/2033 Spot Bond			4.66500	215.41610	4.66500	215.37664				320,787,730,422,000.00	68,764,786,800	159,742,609,90
<b>Total R202 SPOT</b>										<b>10,787,730,422,000.00</b>	<b>68,764,786,800</b>	<b>159,742,609,90</b>
<b>Total For R202</b>										<b>10,787,730,422,000.00</b>	<b>68,764,786,800</b>	<b>159,742,609,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			4.18500	109.46344	4.18500	109.45092			223,131,059,367,000.00	770,162,738,200	868,750,442,700
<b>Total R2023 SPOT</b>									<b>23,131,059,367,000.00</b>	<b>770,162,738,200</b>	<b>868,750,442,700</b>
<b>Total For R2023</b>									<b>23,131,059,367,000.00</b>	<b>770,162,738,200</b>	<b>868,750,442,700</b>
R2030 On 31/01/2030 Spot Bond			8.81000	97.51812	8.81000	97.49528			803,060,367,585,000.00	1,112,719,678,500	1,660,901,315,900
<b>Total R2030 SPOT</b>									<b>13,060,367,585,000.00</b>	<b>112,719,678,500</b>	<b>560,901,315,900</b>
<b>Total For R2030</b>									<b>13,060,367,585,000.00</b>	<b>112,719,678,500</b>	<b>560,901,315,900</b>
R2032 On 31/03/2032 Spot Bond			9.82000	90.67206	9.82000	90.64817			466,257,690,128,000.00	149,313,410,400	1,409,451,089,600
<b>Total R2032 SPOT</b>									<b>16,257,690,128,000.00</b>	<b>149,313,410,400</b>	<b>409,451,089,600</b>
<b>Total For R2032</b>									<b>16,257,690,128,000.00</b>	<b>149,313,410,400</b>	<b>409,451,089,600</b>
R2035 On 28/02/2035 Spot Bond			10.55500	89.85944	10.55500	89.83392			895,855,274,026,500.00	369,100,452,300	1,047,568,876,200
<b>Total R2035 SPOT</b>									<b>15,855,274,026,500.00</b>	<b>369,100,452,300</b>	<b>1,047,568,876,200</b>
<b>Total For R2035</b>									<b>15,855,274,026,500.00</b>	<b>369,100,452,300</b>	<b>1,047,568,876,200</b>
R2037 On 31/01/2037 Spot Bond			10.79000	85.35249	10.79000	85.32811			558,986,287,560,000.00	144,484,364,000	934,914,233,200
<b>Total R2037 SPOT</b>									<b>18,986,287,560,000.00</b>	<b>144,484,364,000</b>	<b>934,914,233,200</b>
<b>Total For R2037</b>									<b>18,986,287,560,000.00</b>	<b>144,484,364,000</b>	<b>934,914,233,200</b>
R2040 On 31/01/2040 Spot Bond			10.94500	87.38959	10.94500	87.36429			901,900,126,423,000.00	1,178,793,981,400	743,918,219,300
<b>Total R2040 SPOT</b>									<b>11,900,126,423,000.00</b>	<b>178,793,981,400</b>	<b>743,918,219,300</b>
<b>Total For R2040</b>									<b>11,900,126,423,000.00</b>	<b>178,793,981,400</b>	<b>743,918,219,300</b>
R2044 On 31/01/2044 Spot Bond			11.04000	83.75414	11.04000	83.72968			888,554,701,504,000.00	261,644,447,600	1,470,157,450,500
<b>Total R2044 SPOT</b>									<b>18,554,701,504,000.00</b>	<b>261,644,447,600</b>	<b>470,157,450,500</b>
<b>Total For R2044</b>									<b>18,554,701,504,000.00</b>	<b>261,644,447,600</b>	<b>470,157,450,500</b>
R2048 On 28/02/2048 Spot Bond			10.97500	82.90199	10.97500	82.87752			793,050,789,697,500.00	1,621,234,696,100	1,100,432,136,700
<b>Total R2048 SPOT</b>									<b>13,050,789,697,500.00</b>	<b>621,234,696,100</b>	<b>100,432,136,700</b>
<b>Total For R2048</b>									<b>13,050,789,697,500.00</b>	<b>621,234,696,100</b>	<b>100,432,136,700</b>
R208 On 31/03/2021 Spot Bond			3.48000	102.15751	3.47000	102.15137			92,581,084,800,000.00	26,603,760,000	499,500,000,000
<b>Total R208 SPOT</b>									<b>12,581,084,800,000.00</b>	<b>26,603,760,000</b>	<b>499,500,000,000</b>
<b>Total For R208</b>									<b>12,581,084,800,000.00</b>	<b>26,603,760,000</b>	<b>499,500,000,000</b>
R209 On 31/03/2036 Spot Bond			10.31000	70.00388	10.28000	70.16045			563,465,272,266,000.00	636,611,568,600	728,418,984,500
<b>Total R209 SPOT</b>									<b>13,465,272,266,000.00</b>	<b>636,611,568,600</b>	<b>728,418,984,500</b>
<b>Total For R209</b>									<b>13,465,272,266,000.00</b>	<b>636,611,568,600</b>	<b>728,418,984,500</b>
R210 On 31/03/2028 Spot Bond			3.81000	191.27006	3.81000	191.23928			140,553,962,478,000.00	36,890,803,800	37,094,488,800
<b>Total R210 SPOT</b>									<b>10,553,962,478,000.00</b>	<b>36,890,803,800</b>	<b>37,094,488,800</b>
<b>Total For R210</b>									<b>10,553,962,478,000.00</b>	<b>36,890,803,800</b>	<b>37,094,488,800</b>
R212 On 31/01/2022 Spot Bond			1.21000	170.85545	1.21000	170.84008			156,335,146,000,000.00	129,202,600,000	60,762,600,000
<b>Total R212 SPOT</b>									<b>16,335,146,000,000.00</b>	<b>129,202,600,000</b>	<b>60,762,600,000</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 R212</b>										<b>56,335,146,000,000.00</b>	<b>129,202,600,000</b>	<b>60,762,600,00</b>
R213 On 28/02/2031 Spot Bond			9.36500	86.28335	9.30500	86.61237				960,123,933,502,000.00	422,864,274,800	568,436,786,90
<b>Total R213 SPOT</b>										<b>50,123,933,502,000.00</b>	<b>422,864,274,800</b>	<b>568,436,786,90</b>
<b>Total For R213</b>										<b>50,123,933,502,000.00</b>	<b>422,864,274,800</b>	<b>568,436,786,90</b>
R214 On 28/02/2041 Spot Bond			10.76000	66.68626	10.76000	66.66695				380,273,637,796,000.00	221,215,022,100	372,661,387,80
<b>Total R214 SPOT</b>										<b>50,273,637,796,000.00</b>	<b>221,215,022,100</b>	<b>372,661,387,80</b>
<b>Total For R214</b>										<b>50,273,637,796,000.00</b>	<b>221,215,022,100</b>	<b>372,661,387,80</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.37642				0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.90190				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.68430				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.08243				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 12/03/2021 Spot Bond					0.00000	100.92948				0.00	0	
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.98682				0.00	90,000,000	30,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.11832				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.97479				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.87043				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.99619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1' On 22/03/2022 Spot Bond					0.00000	100.70504				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 22/03/2024 Spot Bond					0.00000	100.86148				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.90513				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 29/03/2024 Spot Bond					0.00000	100.78620				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 22/08/2022 Spot Bond					0.00000	97.00923				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 22/08/2024 Spot Bond					0.00000	95.60546				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 28/11/2024 Spot Bond					0.00000	100.11137				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>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.08545				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
RED12' On 12/04/2021 Spot Bond					0.00000	101.00542				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED14' On 17/03/2021 Spot Bond					0.00000	101.20485				0.00	0	
<b>Total RED141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED141</b>										<b>0.00</b>	<b>0</b>	
RED14' On 17/03/2021 Spot Bond					0.00000	100.48477				0.00	0	
<b>Total RED142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED142</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	101.50586				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.82945				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	100.20329				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	100.29120				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.99209				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.12705				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.14593				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.59710				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	98.33133				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.58603				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.50542				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			4.97500	102.93656	4.97500	102.92281			0.00	0	2,300,000,00
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,300,000,00</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>2,300,000,00</b>
RW23 On 10/12/2023 Spot Bond			5.83500	114.48422	5.83500	114.46623		59,517,000,000.00		10,200,000	5,100,00
<b>Total RW23 SPOT</b>								<b>59,517,000,000.00</b>		<b>10,200,000</b>	<b>5,100,00</b>
<b>Total For RW23</b>								<b>59,517,000,000.00</b>		<b>10,200,000</b>	<b>5,100,00</b>
RW28 On 10/12/2028 Spot Bond			11.17500	99.87095	11.17500	99.84128			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>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000			0.00	0	
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			4.48500	110.12719	4.48500	110.11392			0.00	0	2,030,000,00
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,00</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>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.21163			0.00	0	
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			5.25500	103.88158	5.25500	103.86695			0.00	0	
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.29392			0.00	0	
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.71047			0.00	0	338,000,00
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>338,000,00</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>338,000,00</b>
SBS19 On 23/06/2021 Spot Bond			3.97500	107.81852	3.97500	107.80692			0.00	0	
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			5.99000	119.00126	5.99000	118.98186			0.00	0	1,280,000,00

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 SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,280,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>1,280,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	105.42484				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			4.92500	118.06779	4.92500	118.05218				0.00	0	1,830,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
SBS3 On 25/05/2026 Spot Bond			6.05500	109.92646	6.05500	109.90834				0.00	0	3,560,000,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,560,000,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>3,560,000,00</b>
SBS31 On 12/06/2027 Spot Bond			6.57000	121.33735	6.57000	121.31591				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			5.07000	119.12110	5.07000	119.10462				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			5.29500	116.99695	5.29500	116.98034				0.00	0	4,900,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
SBS39 On 29/01/2030 Spot Bond			7.57500	117.08147	7.57500	117.05782				0.00	0	975,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>975,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>975,000,00</b>
SBS4 On 16/11/2021 Spot Bond			3.74000	104.83426	3.74000	104.82352				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			4.25500	111.04665	4.25500	111.03374		425,500,000,000.00		100,000,000	50,000,00	
<b>Total SBS41 SPOT</b>								<b>425,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>	
<b>Total For SBS41</b>								<b>425,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>	
SBS42 On 12/11/2025 Spot Bond			5.68000	121.59179	5.68000	121.57298				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			6.63500	123.44472	6.63500	123.42247				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	100.44236				0.00	0	
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			4.37000	116.11763	4.37000	116.10399				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.45763				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.60165				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			3.83000	109.44772	3.83000	109.43644				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			4.74000	4.74000	4.74000	117.80561				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.54372				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.80564				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.55612				0.00	180,000,000	60,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.02000	111.38841	4.02000	111.37630		402,000,000,000.00		100,000,000	100,000,000	50,000,000
<b>Total SBS56 SPOT</b>								<b>402,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBS56</b>								<b>402,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,000</b>	<b>50,000,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	103.65447				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	105.43913				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS58</b>										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.22759				0.00	0	
<b>Total SBS60 SPOT</b>										0.00	0	
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96706				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.64753				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.13447				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.48216				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.58977				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.91273				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.07036				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.90374				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22500	317.45713	2.22500	317.41978				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	199.94677				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.05661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.75831				0.00	0	170,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.83687				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.23052				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.57416				0.00	90,000,000	30,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	98.46098				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			6.28500	110.94855	6.28500	110.92979				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.62957				0.00	700,000,000	350,000,00
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	94.49593				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.26342				0.00	720,000,000	290,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>290,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>720,000,000</b>	<b>290,000,00</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	101.06324				0.00	0	
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.06513				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	99.37431				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>	
SHS11U On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.62724				0.00	360,000,000	95,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>95,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>360,000,000</b>	<b>95,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.12722				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.12161				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.36189				0.00	60,000,000	20,000,000
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.12650				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.13331				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.13504				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.12288				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.13503				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRB6</b>										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.15573				0.00	0	
<b>Total SLRC2 SPOT</b>										0.00	0	
<b>Total For SLRC2</b>										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.14966				0.00	0	
<b>Total SLRC4 SPOT</b>										0.00	0	
<b>Total For SLRC4</b>										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.29949				0.00	0	
<b>Total SLRC5 SPOT</b>										0.00	0	
<b>Total For SLRC5</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.13991				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.24222				0.00	0	
<b>Total SNT02 SPOT</b>										0.00	0	
<b>Total For SNT02</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.03500	113.96035	6.03500	113.94173				0.00	0	4,050,000,00
<b>Total SNT03 SPOT</b>										0.00	0	4,050,000,00
<b>Total For SNT03</b>										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.47391				0.00	0	
<b>Total SNT04 SPOT</b>										0.00	0	
<b>Total For SNT04</b>										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.38107				0.00	0	
<b>Total SOLB01 SPOT</b>										0.00	0	
<b>Total For SOLB01</b>										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.20163				0.00	0	
<b>Total SPDA10 SPOT</b>										0.00	0	
<b>Total For SPDA10</b>										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.72486				0.00	0	
<b>Total SPDA12 SPOT</b>										0.00	0	
<b>Total For SPDA12</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.02578				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.02813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.85216				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.03954				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.00399				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.25849				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.55274				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.66050				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>	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.77986				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			4.85000	101.68604	4.85000	101.67275				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			4.85000	101.68604	4.85000	101.67275				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	138.68930				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			6.90500	122.10102	6.90500	122.07837				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			8.79500	89.69377	8.79500	89.67245				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.70094				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	99.90495				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.10248				0.00	0	
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.60881				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			5.58500	112.22682	5.58500	112.20983				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			5.48000	97.69561	5.48000	97.67567				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.72361				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.35685				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.25460				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN05 On 08/12/2023 Spot Bond			2.83500	2.83500	2.83500	312.15103				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.41907				0.00	0	
<b>Total SSN054 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 SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.30315				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 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.61051				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 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	176.62981				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	142.07627				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	95.18459				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	95.50314				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.99000	4.99000	4.99000	177.08810				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92901				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.93049				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.93406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	101.03136				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					0.00000	101.00420				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					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.94291				0.00	120,000,000	40,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.62407				0.00	90,000,000	30,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
SSN078 On 31/07/2021 Spot Bond					0.00000	89.01500				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.97078				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.12488				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.28325				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	197.50908				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.61591				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.29232				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 31/01/2030 Spot Bond					0.00000	100.28947				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	99.92624				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	99.92075				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	101.19208				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			9.47500	93.63182	9.47500	93.60826				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	99.94080				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.15556				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>	
SZ25 On 30/09/2025 Spot Bond			7.50000	107.39066	7.50000	107.36893				0.00	0	2,000,000.00
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SZ25</b>										0.00	0	2,000,000,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.02748				0.00	0	
<b>Total T14A11 SPOT</b>										0.00	0	
<b>Total For T14A11</b>										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.67996	8.55000	100.65668				0.00	0	
<b>Total T14A12 SPOT</b>										0.00	0	
<b>Total For T14A12</b>										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.87934				0.00	0	
<b>Total T14A13 SPOT</b>										0.00	0	
<b>Total For T14A13</b>										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T15OM4 SPOT</b>										0.00	0	
<b>Total For T15OM4</b>										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.02312				0.00	0	
<b>Total T16OM2 SPOT</b>										0.00	0	
<b>Total For T16OM2</b>										0.00	0	
T16OM On 21/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
<b>Total T16OM3 SPOT</b>										0.00	0	10,000,000,00
<b>Total For T16OM3</b>										0.00	0	10,000,000,00
TFS142 On 28/10/2021 Spot Bond					0.00000	100.39738				0.00	0	
<b>Total TFS142 SPOT</b>										0.00	0	
<b>Total For TFS142</b>										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	100.57630				0.00	0	
<b>Total TFS145 SPOT</b>										0.00	0	
<b>Total For TFS145</b>										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	101.13940				0.00	0	
<b>Total TFS148 SPOT</b>										0.00	0	
<b>Total For TFS148</b>										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	100.28295				0.00	0	
<b>Total TFS149 SPOT</b>										0.00	0	
<b>Total For TFS149</b>										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	99.94484				0.00	0	
<b>Total TFS151 SPOT</b>										0.00	0	
<b>Total For TFS151</b>										0.00	0	
TFS15C On 06/07/2021 Spot Bond					0.00000	100.63134				0.00	300,000,000	150,000,00



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 TFS153 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.68162				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.79678				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.05768				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.88181				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.63921				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					0.00000	101.72418				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>	
TFS160 On 27/05/2022 Spot Bond					0.00000	100.04891				0.00	0	
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS160</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.49741				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 22/10/2022 Spot Bond					0.00000	100.60051				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2024 Spot Bond					0.00000	101.23013				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 15/10/2023 Spot Bond					0.00000	100.46783				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>	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.49575				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.02825				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.58000	105.39999	4.58000	105.38680				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.66445				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.74000	104.51875	4.74000	104.50523				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.03156				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.22186				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.02928				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.51264				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.60827				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.03254				0.00	0	
<b>Total TH14C3 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 TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	100.05054				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	101.26874				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	100.99305				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 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.01383				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.10599				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 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	99.90073				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 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.02567				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			100.00000	100.00000	100.00000	100.00000				0.00	0	65,000,000.00
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
TH15B On 21/11/2022 Spot Bond					0.00000	100.02819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.40393				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.49819				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03077				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.59236				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.02945				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.41367				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.49961				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.04111				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.02484				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02589				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	102.21585	8.49000	102.19276				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.02610				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02616				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	4,500,000,000	16,900,000,000	
<b>Total TH16A7 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>4,500,000,000</b>	<b>16,900,000,000</b>	
<b>Total For TH16A7</b>									<b>50,000,000,000,000.00</b>	<b>4,500,000,000</b>	<b>16,900,000,000</b>	
TH16A On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			630,000,000,000.00	16,300,000,000	36,600,000,000	
<b>Total TH16A8 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>16,300,000,000</b>	<b>36,600,000,000</b>	
<b>Total For TH16A8</b>									<b>50,000,000,000,000.00</b>	<b>16,300,000,000</b>	<b>36,600,000,000</b>	
TH16A On 21/08/2024 Spot Bond			100.00000	12.59848	100.00000	12.50182			0.00	0	10,900,000,000	
<b>Total TH16A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,900,000,000</b>	
<b>Total For TH16A9</b>									<b>0.00</b>	<b>0</b>	<b>10,900,000,000</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.02720			0.00	0		
<b>Total TH16B1 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TH16B1</b>									<b>0.00</b>	<b>0</b>		
TH16B On 21/08/2024 Spot Bond					0.00000	100.02917			0.00	0		
<b>Total TH16B2 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TH16B2</b>									<b>0.00</b>	<b>0</b>		
TH16B On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,600,000,000	
<b>Total TH16B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>	
<b>Total For TH16B3</b>									<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.02890			0.00	0		
<b>Total TH16C1 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TH16C1</b>									<b>0.00</b>	<b>0</b>		
TH16C On 21/08/2024 Spot Bond					0.00000	100.03152			0.00	0		
<b>Total TH16C2 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TH16C2</b>									<b>0.00</b>	<b>0</b>		
TH16C On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,900,000,000	
<b>Total TH16C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>	
<b>Total For TH16C3</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.04065			0.00	0		
<b>Total TH16D1 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 TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04529				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			100.00000	100.00000	100.00000	100.00000				0.00	0	2,100,000,00
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	99.93767				0.00	0	
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	99.56717				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			5.32500	108.24150	5.32500	108.22580				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.48500	112.35000	6.48500	112.33019				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.88903				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.85114				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.38000	107.87082	7.38000	107.84935				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	99.80697				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.88000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.05204				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.21486				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			6.14500	112.95535	6.14500	112.93647			121,610,779,000.00		19,790,200	1,223,800,00
<b>Total TN23 SPOT</b>									<b>121,610,779,000.00</b>		<b>19,790,200</b>	<b>1,223,800,00</b>
<b>Total For TN23</b>									<b>121,610,779,000.00</b>		<b>19,790,200</b>	<b>1,223,800,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	19.48470	100.00000	19.44110				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			8.35000	106.95137	8.35000	106.92760			554,560,240,000.00		66,414,400	7,535,185,00
<b>Total TN25 SPOT</b>									<b>554,560,240,000.00</b>		<b>66,414,400</b>	<b>7,535,185,00</b>
<b>Total For TN25</b>									<b>554,560,240,000.00</b>		<b>66,414,400</b>	<b>7,535,185,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.76794	100.00000	13.73764				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			8.74000	101.11109	8.74000	101.08720			6,231,511,624,000.00		712,987,600	5,957,968,90
<b>Total TN27 SPOT</b>									<b>6,231,511,624,000.00</b>		<b>712,987,600</b>	<b>5,957,968,90</b>
<b>Total For TN27</b>									<b>6,231,511,624,000.00</b>		<b>712,987,600</b>	<b>5,957,968,90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.46305	100.00000	9.44188				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			10.52000	101.23760	10.52000	101.20908			1,258,192,000,000.00		119,600,000	1,559,800,00
<b>Total TN30 SPOT</b>									<b>1,258,192,000,000.00</b>		<b>119,600,000</b>	<b>1,559,800,00</b>
<b>Total For TN30</b>									<b>1,258,192,000,000.00</b>		<b>119,600,000</b>	<b>1,559,800,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.20430	8.00000	118.17883				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			12.37500	89.46360	12.37500	89.43409				0.00	0	2,660,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,660,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,660,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	101.39038	10.75000	101.36122				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>	
TPDA0 On 25/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
TPDA0 On 30/11/2020 Spot Bond			5.59500	99.93873	5.59500	99.92341				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.16023				0.00	0	
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.20939				0.00	0	
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.49378				0.00	0	
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.49441				0.00	0	
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.00495				0.00	0	
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.00495				0.00	0	
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.71956				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			5.29500	107.18613	5.29500	107.17066				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.10692				0.00	0	
<b>Total TRA3A7 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 TRA3A7</b>									<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.15706			0.00	0	
<b>Total TRA3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>									<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.91256			0.00	0	
<b>Total TRA3B2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>									<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.22802			0.00	30,000,000	10,000,00
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For TRA4A2</b>									<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.60514			0.00	30,000,000	10,000,00
<b>Total TRA4A3 SPOT</b>									<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For TRA4A3</b>									<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
TRA4A On 13/04/2024 Spot Bond			5.58500	111.47417	5.58500	112.15577		167,550,000,000.00	30,000,000	30,000,000	2,310,000,00
<b>Total TRA4A4 SPOT</b>								<b>167,550,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>	<b>2,310,000,00</b>
<b>Total For TRA4A4</b>								<b>167,550,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>	<b>2,310,000,00</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	100.57255			0.00	0	
<b>Total TRA4A6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>									<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.60514			0.00	0	
<b>Total TRA4A7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>									<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.02537	8.62000	101.00195			0.00	0	
<b>Total TRA4A8 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>									<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.47338			0.00	0	
<b>Total TRA4B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>									<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.72781			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>	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.13262			0.00	0	
<b>Total TSP243 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.92166			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP244 On 08/04/2021 Spot Bond					0.00000	97.63540				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP245 On 22/04/2021 Spot Bond					0.00000	97.68355				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TSP247 On 21/07/2021 Spot Bond					0.00000	96.92890				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP249 On 06/09/2021 Spot Bond					0.00000	96.61840				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP250 On 16/09/2021 Spot Bond					0.00000	96.71738				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.54664				0.00	0	
<b>Total TSP252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP252</b>										<b>0.00</b>	<b>0</b>	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.14463				0.00	0	
<b>Total TSP253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP253</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.34660				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.45745				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.37727				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0: On 24/10/2024 Spot Bond					0.00000	100.50478				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 24/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC348</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.83156				0.00	0	
<b>Total TWC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC349</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.78226				0.00	0	
<b>Total TWC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC350</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.49289				0.00	0	
<b>Total TWC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC351</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.40964				0.00	0	
<b>Total TWC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC352</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.33479				0.00	0	
<b>Total TWC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC353</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.28330				0.00	0	
<b>Total TWC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC354</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.19224				0.00	0	
<b>Total TWC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC355</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.12108				0.00	0	
<b>Total TWC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC356</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000.00	21,500,000,000	21,500,000,000	
<b>Total TWC357 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>21,500,000,000</b>	<b>21,500,000,000</b>	
<b>Total For TWC357</b>									<b>50,000,000,000,000.00</b>	<b>21,500,000,000</b>	<b>21,500,000,000</b>	
UG21 On 02/03/2021 Spot Bond			5.99500	103.71466	5.99500	103.69790			0.00	0		
<b>Total UG21 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 UG21</b>									<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.08000	111.60462	9.08000	111.57725			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>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.29506			0.00	0	
<b>Total VKE10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.45410			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>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.42297			0.00	0	
<b>Total VKE12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>									<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.02513			0.00	0	20,000,00
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.03731			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.11331			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.11815			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>	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.29020			0.00	0	
<b>Total VRI882 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VRI882</b>									<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.07485			0.00	0	180,000,00
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.30511			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>	
WSP5 On 28/05/2021 Spot Bond			4.10500	102.37566	4.10500	102.36436			0.00	0	120,000,00

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 WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
WSP5/On 28/05/2021 Spot Bond			100.00000	69.36030	100.00000	69.20763				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.01e+017</b>	<b>446,192,489,950</b>	<b>096,808,277,47</b>
<b>Total for SPOT :</b>										<b>1.01e+017</b>	<b>446,192,489,950</b>	<b>096,808,277,47</b>
<b>Total Futures</b>										<b>1.01e+017</b>	<b>446,192,490,313</b>	<b>096,809,270,20</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>115,12</b>
<b>Grand Total:</b>										<b>1.01e+017</b>	<b>446,192,490,313</b>	<b>096,809,385,32</b>