



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33 On 06/05/2021 Bond Future			11.53625	74.91343	11.38391	75.71918			0.00	0
ES33 On 05/08/2021 Bond Future			11.79400	75.71627	11.63503	76.53097			0.00	0
ES33 On 04/11/2021 Bond Future			12.05787	72.75771	11.89205	73.58128			0.00	0
ES33 On 03/02/2022 Bond Future			12.34347	73.55140	12.17017	74.38405			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>
ES42 On 06/05/2021 Bond Future			12.12921	72.97706	11.97624	73.87193			0.00	0
ES42 On 05/08/2021 Bond Future			12.37689	73.75992	12.21697	74.66469			0.00	0
ES42 On 04/11/2021 Bond Future			12.63232	70.29714	12.46499	71.21180			0.00	0
ES42 On 03/02/2022 Bond Future			12.89946	71.06430	12.72432	71.98897			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>

**Open  
Interest**

350

0

0

0

**350**

**350**

4,779

0

0

0

**4,779**

**4,779**

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	06/05/2021	Bond Future			150.83854	150.83854	151.29994	151.29994			0.00	0
I2025	On	05/08/2021	Bond Future			150.96276	150.96276	151.42981	151.42981			0.00	0
I2025	On	04/11/2021	Bond Future			152.62434	152.62434	153.09681	153.09681			0.00	0
I2025	On	03/02/2022	Bond Future			152.76793	152.76793	153.24577	153.24577			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>
I2029	On	06/05/2021	Bond Future			108.16526	108.16526	108.23912	108.23912			0.00	0
I2029	On	05/08/2021	Bond Future			109.35105	109.35105	109.42619	109.42619			0.00	0
I2029	On	04/11/2021	Bond Future			109.40526	109.40526	109.48144	109.48144			0.00	0
I2029	On	03/02/2022	Bond Future			110.62383	110.62383	110.70084	110.70084			0.00	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>
I2033	On	06/05/2021	Bond Future			102.87539	102.87539	102.81099	102.81099			0.00	0
I2033	On	05/08/2021	Bond Future			104.00305	104.00305	103.93828	103.93828			0.00	0
I2033	On	04/11/2021	Bond Future			103.92418	103.92418	103.85897	103.85897			0.00	0
I2033	On	03/02/2022	Bond Future			105.08167	105.08167	105.01572	105.01572			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	06/05/2021	Bond Future			116.96670	116.96670	116.96623	116.96623			0.00	0
I2038	On	05/08/2021	Bond Future			116.52852	116.52852	116.52837	116.52837			0.00	0
I2038	On	04/11/2021	Bond Future			117.81127	117.81127	117.81127	117.81127			0.00	0
I2038	On	03/02/2022	Bond Future			117.37251	117.37251	117.37281	117.37281			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	06/05/2021	Bond Future			104.72134	104.72134	105.08219	105.08219			0.00	0
I2046	On	05/08/2021	Bond Future			105.86958	105.86958	106.23469	106.23469			0.00	0
I2046	On	04/11/2021	Bond Future			105.22893	105.22893	105.59835	105.59835			0.00	0
I2046	On	03/02/2022	Bond Future			106.40106	106.40106	106.77468	106.77468			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	06/05/2021	Bond Future			107.40358	107.40358	108.11129	108.11129			0.00	0
I2050	On	05/08/2021	Bond Future			106.65486	106.65486	107.37082	107.37082			0.00	0
I2050	On	04/11/2021	Bond Future			107.82879	107.82879	108.55283	108.55283			0.00	0
I2050	On	03/02/2022	Bond Future			107.08405	107.08405	107.81613	107.81613			0.00	0
<b>Total I2050 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
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>
R186 On 06/05/2021 Bond Future			7.25289	118.80679	7.12356	119.44992		6.28	32,434,253.67	273
R186 On 05/08/2021 Bond Future			7.43390	114.79931	7.29639	115.44979		6.18	0.00	0
R186 On 04/11/2021 Bond Future			7.62097	116.03648	7.47468	116.69419		5.97	0.00	0
R186 On 03/02/2022 Bond Future			7.83114	112.02148	7.67503	112.68645		5.75	0.00	0
<b>Total R186 Future</b>									<b>32,434,253.67</b>	<b>273</b>
R186 On 06/05/2021 Bond Future	10.77	Call			16,522.33000	16.52233	15,879,200	6.85	0.00	0
R186 On 06/05/2021 Bond Future	10.77	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186 On 06/05/2021 Bond Future	10.78	Call			16,563.36000	16.56336	15,920,230	6.85	0.00	0
R186 On 06/05/2021 Bond Future	10.78	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186 On 06/05/2021 Bond Future	10.76	Call			16,481.28000	16.48128	15,838,150	6.85	0.00	0
R186 On 06/05/2021 Bond Future	10.76	Put			0.00000	0.00000	0,000	6.85	0.00	0
R186 On 06/05/2021 Bond Future	7.30	Call			1,876.87000	1.87687	1,502,040	6.40	0.00	0
R186 On 06/05/2021 Bond Future	7.30	Put			1,000.59000	1.00059	1,268,890	6.40	0.00	0
R186 On 05/08/2021 Bond Future	8.63	Call			6,405.89000	6.40589	5,832,580	6.71	0.00	0
R186 On 05/08/2021 Bond Future	8.63	Put			289.39000	0.28939	366,560	6.71	0.00	0
R186 On 05/08/2021 Bond Future	8.61	Call			6,328.08000	6.32808	5,757,100	6.71	0.00	0
R186 On 05/08/2021 Bond Future	8.61	Put			300.22000	0.30022	379,720	6.71	0.00	0
R186 On 05/08/2021 Bond Future	8.62	Call			6,366.96000	6.36696	5,794,810	6.71	0.00	0
R186 On 05/08/2021 Bond Future	8.62	Put			294.76000	0.29476	373,090	6.71	0.00	0
R186 On 04/11/2021 Bond Future	8.10	Call			4,047.87000	4.04787	3,604,690	6.22	0.00	0
R186 On 04/11/2021 Bond Future	8.10	Put			1,269.85000	1.26985	1,484,380	6.22	0.00	0
R186 On 04/11/2021 Bond Future	8.11	Call			4,079.22000	4.07922	3,634,380	6.22	0.00	0
R186 On 04/11/2021 Bond Future	8.11	Put			1,257.47000	1.25747	1,470,340	6.22	0.00	0
R186 On 04/11/2021 Bond Future	8.09	Call			4,016.62000	4.01662	3,575,100	6.21	0.00	0
R186 On 04/11/2021 Bond Future	8.09	Put			1,282.34000	1.28234	1,498,530	6.21	0.00	0
R186 On 03/02/2022 Bond Future	7.30	Put			3,408.47000	3.40847	3,811,340	5.68	0.00	0
R186 On 03/02/2022 Bond Future	7.28	Call			1,753.87000	1.75387	1,495,390	5.67	0.00	0
R186 On 03/02/2022 Bond Future	7.28	Put			3,459.00000	3.45900	3,865,490	5.67	0.00	0
R186 On 03/02/2022 Bond Future	7.29	Call			1,771.89000	1.77189	1,511,610	5.67	0.00	0
R186 On 03/02/2022 Bond Future	7.29	Put			3,433.46000	3.43346	3,838,150	5.67	0.00	0
R186 On 03/02/2022 Bond Future	7.30	Call			1,790.45000	1.79045	1,528,350	5.68	0.00	0
<b>Total R186 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R186</b>									<b>32,434,253.67</b>	<b>273</b>
R197 On 06/05/2021 Bond Future			320.76026	320.76026	321.15489	321.15489			0.00	0
R197 On 05/08/2021 Bond Future			316.27976	316.27976	316.67999	316.67999			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R197	On	04/11/2021	Bond Future			319.76154	319.76154	320.16670	320.16670			0.00	0
R197	On	03/02/2022	Bond Future			315.23170	315.23170	315.64155	315.64155			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	06/05/2021	Bond Future			229.19839	229.19839	229.08270	229.08270			0.00	0
R202	On	05/08/2021	Bond Future			227.46338	227.46338	227.34739	227.34739			0.00	0
R202	On	04/11/2021	Bond Future			229.96704	229.96704	229.85015	229.85015			0.00	0
R202	On	03/02/2022	Bond Future			228.23078	228.23078	228.11268	228.11268			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	06/05/2021	Bond Future			5.04364	106.11711	4.90478	106.36157		1.52	28,439,385.48	268
R2023	On	05/08/2021	Bond Future			5.17085	107.25398	5.00764	107.50148		1.46	0.00	0
R2023	On	04/11/2021	Bond Future			5.33008	104.50226	5.13402	104.75262		1.32	0.00	0
R2023	On	03/02/2022	Bond Future			5.57394	105.64199	5.32832	105.89512		1.08	0.00	0
<b>Total R2023 Future</b>												<b>28,439,385.48</b>	<b>268</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			4,564.04000	4.56404	4,319,580	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.58	Call			4,580.67000	4.58067	4,336,210	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.56	Call			4,547.41000	4.54741	4,302,950	2.00	0.00	0
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.00	0.00	0
R2023	On	05/08/2021	Bond Future	5.31	Put			261.40000	0.26140	354,790	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.29	Call			697.50000	0.69750	545,780	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.29	Put			269.83000	0.26983	365,610	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.30	Call			708.36000	0.70836	555,440	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.30	Put			265.58000	0.26558	360,160	1.56	0.00	0
R2023	On	05/08/2021	Bond Future	5.31	Call			719.28000	0.71928	565,170	1.56	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Call			335.47000	0.33547	242,880	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Put			609.74000	0.60974	767,510	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.90	Call			323.85000	0.32385	233,460	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.90	Put			623.80000	0.62380	783,770	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Call			329.63000	0.32963	238,140	1.30	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Put			616.74000	0.61674	775,610	1.30	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			587.97000	0.58797	748,620	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			324.93000	0.32493	231,550	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			581.80000	0.58180	741,550	1.07	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2023	On	03/02/2022	Bond Future	5.06	Call			316.18000	0.31618	224,610	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			593.78000	0.59378	755,340	1.07	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			320.73000	0.32073	228,250	1.07	0.00	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2023</b>												<b>28,439,385.48</b>	<b>268</b>
R2030	On	06/05/2021	Bond Future			9.03851	96.01180	8.89550	96.83296		10.83	11,041,357.00	115
R2030	On	05/08/2021	Bond Future			9.24414	93.03548	9.09444	93.86576		10.69	0.00	0
R2030	On	04/11/2021	Bond Future			9.44436	94.03831	9.28794	94.87773		10.26	0.00	0
R2030	On	03/02/2022	Bond Future			9.66473	91.06015	9.50089	91.90877		9.97	0.00	0
<b>Total R2030 Future</b>												<b>11,041,357.00</b>	<b>115</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			14,549.20000	14.54920	13,729,240	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.70	Put			2.05000	0.00205	3,250	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.69	Put			2.13000	0.00213	3,370	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	8.95	Call			2,104.83000	2.10483	1,679,980	10.97	0.00	0
R2030	On	06/05/2021	Bond Future	8.95	Put			1,790.80000	1.79080	2,187,110	10.97	0.00	0
R2030	On	06/05/2021	Bond Future	8.36	Put			3,885.87000	3.88587	4,505,730	10.56	0.00	0
R2030	On	06/05/2021	Bond Future	8.36	Call			727.70000	0.72770	526,400	10.56	0.00	0
R2030	On	06/05/2021	Bond Future	8.86	Put			2,041.82000	2.04182	2,473,450	10.91	0.00	0
R2030	On	06/05/2021	Bond Future	8.86	Call			1,836.55000	1.83655	1,447,020	10.91	0.00	0
R2030	On	06/05/2021	Bond Future	8.90	Call			1,953.31000	1.95331	1,548,030	10.94	0.00	0
R2030	On	06/05/2021	Bond Future	8.90	Put			1,927.33000	1.92733	2,343,210	10.94	0.00	0
R2030	On	06/05/2021	Bond Future	9.00	Call			2,262.46000	2.26246	1,818,240	11.01	0.00	0
R2030	On	06/05/2021	Bond Future	9.00	Put			1,661.52000	1.66152	2,038,460	11.01	0.00	0
R2030	On	06/05/2021	Bond Future	9.25	Call			3,149.60000	3.14960	2,614,090	11.27	0.00	0
R2030	On	06/05/2021	Bond Future	9.25	Put			1,130.83000	1.13083	1,416,480	11.27	0.00	0
R2030	On	06/05/2021	Bond Future	9.35	Call			3,543.58000	3.54358	2,975,330	11.40	0.00	0
R2030	On	06/05/2021	Bond Future	9.35	Put			965.42000	0.96542	1,218,330	11.40	0.00	0
R2030	On	06/05/2021	Bond Future	8.77	Put			2,317.03000	2.31703	2,784,230	10.84	0.00	0
R2030	On	06/05/2021	Bond Future	8.77	Call			1,588.78000	1.58878	1,234,820	10.84	0.00	0
R2030	On	06/05/2021	Bond Future	9.27	Put			1,096.01000	1.09601	1,374,920	11.30	0.00	0
R2030	On	06/05/2021	Bond Future	9.27	Call			3,227.01000	3.22701	2,684,760	11.30	0.00	0
R2030	On	06/05/2021	Bond Future	10.95	Call			10,985.50000	10.98550	10,175,970	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.95	Put			24.80000	0.02480	36,430	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.92	Call			6,033.99000	6.03399	5,324,280	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.92	Put			349.36000	0.34936	460,810	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.22	Call			3,036.22000	3.03622	2,511,040	11.24	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	06/05/2021	Bond Future	9.22	Put			1,186.13000	1.18613	1,482,110	11.24	0.00	0
R2030	On	06/05/2021	Bond Future	7.97	Put			5,818.19000	5.81819	6,547,030	10.27	0.00	0
R2030	On	06/05/2021	Bond Future	7.97	Call			274.49000	0.27449	182,170	10.27	0.00	0
R2030	On	06/05/2021	Bond Future	10.74	Call			9,964.56000	9.96456	9,163,380	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.74	Put			45.71000	0.04571	65,690	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.04	Call			6,589.76000	6.58976	5,858,670	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.71	Call			14,595.57000	14.59557	13,775,570	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1.98000	0.00198	3,140	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	11.69	Call			14,502.80000	14.50280	13,682,880	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	10.04	Put			268.53000	0.26853	358,600	11.92	0.00	0
R2030	On	06/05/2021	Bond Future	9.15	Put			1,323.65000	1.32365	1,644,450	11.17	0.00	0
R2030	On	06/05/2021	Bond Future	9.15	Call			2,778.62000	2.77862	2,278,260	11.17	0.00	0
R2030	On	05/08/2021	Bond Future	12.10	Call			15,023.89000	15.02389	14,204,790	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.41	Call			7,603.47000	7.60347	6,907,280	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	7.70	Call			354.40000	0.35440	264,650	10.07	0.00	0
R2030	On	05/08/2021	Bond Future	8.95	Put			3,143.57000	3.14357	3,598,380	10.66	0.00	0
R2030	On	05/08/2021	Bond Future	8.95	Call			2,333.38000	2.33338	1,957,910	10.66	0.00	0
R2030	On	05/08/2021	Bond Future	9.45	Put			1,904.08000	1.90408	2,226,120	11.03	0.00	0
R2030	On	05/08/2021	Bond Future	9.45	Call			3,860.72000	3.86072	3,352,480	11.03	0.00	0
R2030	On	05/08/2021	Bond Future	10.41	Put			621.25000	0.62125	755,340	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	12.10	Put			33.28000	0.03328	44,460	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.42	Call			7,645.17000	7.64517	6,947,500	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.42	Put			612.50000	0.61250	745,110	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.43	Call			7,686.94000	7.68694	6,987,790	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.43	Put			603.86000	0.60386	734,990	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.30	Call			7,149.09000	7.14909	6,470,020	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	10.30	Put			724.31000	0.72431	875,520	11.66	0.00	0
R2030	On	05/08/2021	Bond Future	8.78	Put			3,686.78000	3.68678	4,188,410	10.56	0.00	0
R2030	On	05/08/2021	Bond Future	8.78	Call			1,911.47000	1.91147	1,582,820	10.56	0.00	0
R2030	On	05/08/2021	Bond Future	7.70	Put			8,565.18000	8.56518	9,305,710	10.07	0.00	0
R2030	On	04/11/2021	Bond Future	10.61	Put			1,042.66000	1.04266	1,217,280	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.59	Call			7,764.05000	7.76405	7,102,110	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	11.44	Call			11,133.74000	11.13374	10,375,310	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.59	Put			1,065.16000	1.06516	1,242,640	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	11.44	Put			396.78000	0.39678	477,770	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.60	Call			7,801.74000	7.80174	7,138,370	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	10.60	Put			1,053.86000	1.05386	1,229,910	11.13	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	04/11/2021	Bond Future	10.61	Call			7,839.50000	7.83950	7,174,700	11.13	0.00	0
R2030	On	04/11/2021	Bond Future	8.27	Put			6,810.77000	6.81077	7,450,890	9.66	0.00	0
R2030	On	04/11/2021	Bond Future	8.27	Call			1,101.35000	1.10135	902,050	9.66	0.00	0
R2030	On	04/11/2021	Bond Future	8.77	Put			4,850.07000	4.85007	5,383,150	9.97	0.00	0
R2030	On	04/11/2021	Bond Future	8.77	Call			1,999.49000	1.99949	1,693,150	9.97	0.00	0
R2030	On	03/02/2022	Bond Future	9.43	Put			3,812.50000	3.81250	4,244,650	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.44	Call			3,468.69000	3.46869	3,050,250	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.44	Put			3,786.66000	3.78666	4,216,840	10.08	0.00	0
R2030	On	03/02/2022	Bond Future	9.45	Call			3,495.30000	3.49530	3,074,890	10.09	0.00	0
R2030	On	03/02/2022	Bond Future	9.45	Put			3,760.95000	3.76095	4,189,160	10.09	0.00	0
R2030	On	03/02/2022	Bond Future	9.43	Call			3,442.18000	3.44218	3,025,710	10.08	0.00	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2030</b>												<b>11,041,357.00</b>	<b>115</b>
R2032	On	06/05/2021	Bond Future			9.86355	90.28256	9.71585	91.19032		13.07	22,028,944.64	244
R2032	On	05/08/2021	Bond Future			10.07171	91.25035	9.91773	92.16818		12.47	0.00	0
R2032	On	04/11/2021	Bond Future			10.28379	88.08894	10.12328	89.01688		12.47	0.00	0
R2032	On	03/02/2022	Bond Future			10.51091	89.04991	10.34342	89.98798		11.72	0.00	0
<b>Total R2032 Future</b>												<b>22,028,944.64</b>	<b>244</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			13,317.53000	13.31753	12,417,690	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.11	Put			16.84000	0.01684	24,760	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.12	Call			13,366.75000	13.36675	12,466,710	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	10.33	Call			4,624.62000	4.62462	3,955,660	14.21	0.00	0
R2032	On	06/05/2021	Bond Future	12.12	Put			16.36000	0.01636	24,080	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.10	Call			13,268.26000	13.26826	12,368,640	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.10	Put			17.33000	0.01733	25,470	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.57	Call			15,545.82000	15.54582	14,640,260	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	12.57	Put			4.13000	0.00413	6,330	14.50	0.00	0
R2032	On	06/05/2021	Bond Future	10.33	Put			930.04000	0.93004	1,168,840	14.21	0.00	0
R2032	On	05/08/2021	Bond Future	11.36	Call			8,800.32000	8.80032	8,024,290	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.36	Put			682.96000	0.68296	824,760	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.37	Call			8,844.04000	8.84404	8,066,540	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.37	Put			673.99000	0.67399	814,320	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.35	Call			8,756.65000	8.75665	7,982,110	13.64	0.00	0
R2032	On	05/08/2021	Bond Future	11.35	Put			692.03000	0.69203	835,320	13.64	0.00	0
R2032	On	04/11/2021	Bond Future	9.33	Put			6,546.82000	6.54682	7,189,750	11.95	0.00	0
R2032	On	04/11/2021	Bond Future	9.33	Call			1,760.62000	1.76062	1,475,610	11.95	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2032	On	04/11/2021	Bond Future	11.70	Call			9,562.22000	9.56222	8,800,250	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	12.81	Put			278.74000	0.27874	337,840	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.71	Call			9,602.61000	9.60261	8,839,300	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.70	Put			992.74000	0.99274	1,158,710	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.71	Put			982.48000	0.98248	1,147,110	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.69	Call			9,521.88000	9.52188	8,761,250	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	11.69	Put			1,003.09000	1.00309	1,170,400	13.55	0.00	0
R2032	On	04/11/2021	Bond Future	9.83	Put			4,656.74000	4.65674	5,181,310	12.35	0.00	0
R2032	On	04/11/2021	Bond Future	9.83	Call			2,926.63000	2.92663	2,523,260	12.35	0.00	0
R2032	On	04/11/2021	Bond Future	12.81	Call			14,210.02000	14.21002	13,341,180	13.55	0.00	0
R2032	On	03/02/2022	Bond Future	10.42	Put			3,936.88000	3.93688	4,379,760	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	10.45	Call			4,457.85000	4.45785	3,956,580	11.86	0.00	0
R2032	On	03/02/2022	Bond Future	10.45	Put			3,859.34000	3.85934	4,296,140	11.86	0.00	0
R2032	On	03/02/2022	Bond Future	10.43	Call			4,397.27000	4.39727	3,900,050	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	8.91	Put			9,722.84000	9.72284	10,470,980	10.96	0.00	0
R2032	On	03/02/2022	Bond Future	8.91	Call			1,106.93000	1.10693	917,000	10.96	0.00	0
R2032	On	03/02/2022	Bond Future	10.44	Call			4,427.51000	4.42751	3,928,270	11.85	0.00	0
R2032	On	03/02/2022	Bond Future	10.43	Put			3,910.65000	3.91065	4,351,500	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	10.44	Put			3,884.92000	3.88492	4,323,750	11.85	0.00	0
R2032	On	03/02/2022	Bond Future	10.42	Call			4,367.48000	4.36748	3,872,290	11.84	0.00	0
R2032	On	03/02/2022	Bond Future	9.81	Call			2,721.89000	2.72189	2,355,240	11.41	0.00	0
R2032	On	03/02/2022	Bond Future	9.81	Put			5,802.37000	5.80237	6,373,790	11.41	0.00	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2032</b>												<b>22,028,944.64</b>	<b>244</b>
R2035	On	06/05/2021	Bond Future			10.60028	89.34456	10.45282	90.31304		14.69	0.00	0
R2035	On	05/08/2021	Bond Future			10.81608	90.30176	10.66244	91.28095		14.10	0.00	0
R2035	On	04/11/2021	Bond Future			11.03515	86.80044	10.87518	87.79035		14.07	0.00	0
R2035	On	03/02/2022	Bond Future			11.27260	87.74720	11.10569	88.74801		13.35	0.00	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>
R2035	On	06/05/2021	Bond Future	12.36	Call			11,511.71000	11.51171	10,577,250	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.36	Put			92.58000	0.09258	126,600	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.05	Put			1,115.46000	1.11546	1,381,510	16.01	0.00	0
R2035	On	06/05/2021	Bond Future	10.55	Call			2,818.60000	2.81860	2,295,300	15.08	0.00	0
R2035	On	06/05/2021	Bond Future	10.55	Put			2,178.61000	2.17861	2,623,790	15.08	0.00	0
R2035	On	06/05/2021	Bond Future	10.05	Put			4,030.61000	4.03061	4,685,560	14.46	0.00	0
R2035	On	06/05/2021	Bond Future	10.40	Call			2,293.69000	2.29369	1,832,910	14.87	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	06/05/2021	Bond Future	11.15	Put			972.34000	0.97234	1,209,790	16.22	0.00	0
R2035	On	06/05/2021	Bond Future	11.15	Call			5,418.54000	5.41854	4,687,510	16.22	0.00	0
R2035	On	06/05/2021	Bond Future	12.91	Call			14,330.48000	14.33048	13,372,210	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Put			94.75000	0.09475	129,450	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.05	Call			4,944.22000	4.94422	4,241,790	16.01	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Call			3,864.12000	3.86412	3,240,580	15.54	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Call			7,350.14000	7.35014	6,521,400	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Put			499.12000	0.49912	638,860	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Call			13,621.48000	13.62148	12,667,120	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.05	Call			1,304.64000	1.30464	991,110	14.46	0.00	0
R2035	On	06/05/2021	Bond Future	10.40	Put			2,644.37000	2.64437	3,152,070	14.87	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Put			196.65000	0.19665	261,530	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Call			6,232.73000	6.23273	5,457,160	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Put			751.93000	0.75193	944,840	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Put			3,226.06000	3.22606	3,801,700	14.68	0.00	0
R2035	On	06/05/2021	Bond Future	12.91	Put			23.76000	0.02376	33,970	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Put			1,544.55000	1.54455	1,889,490	15.54	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Call			11,563.59000	11.56359	10,628,450	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Put			90.46000	0.09046	123,800	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Call			11,459.83000	11.45983	10,526,050	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Call			1,800.74000	1.80074	1,407,900	14.68	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Put			34.15000	0.03415	48,270	16.42	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Call			9,745.75000	9.74575	8,842,150	16.42	0.00	0
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.30	Put			46,926.32000	46.92632	47,905,510	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Put			46,809.74000	46.80974	47,788,930	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	11.37	Put			1,895.27000	1.89527	2,196,080	15.26	0.00	0
R2035	On	05/08/2021	Bond Future	10.77	Call			3,888.92000	3.88892	3,361,160	14.37	0.00	0
R2035	On	05/08/2021	Bond Future	10.77	Put			3,201.73000	3.20173	3,653,160	14.37	0.00	0
R2035	On	05/08/2021	Bond Future	10.02	Put			5,990.44000	5.99044	6,661,560	13.61	0.00	0
R2035	On	05/08/2021	Bond Future	5.29	Put			47,043.03000	47.04303	48,022,220	12.96	0.00	0
R2035	On	05/08/2021	Bond Future	10.02	Call			1,717.25000	1.71725	1,409,180	13.61	0.00	0
R2035	On	05/08/2021	Bond Future	11.37	Call			6,275.12000	6.27512	5,596,740	15.26	0.00	0
R2035	On	04/11/2021	Bond Future	13.82	Put			272.24000	0.27224	327,990	15.32	0.00	0
R2035	On	04/11/2021	Bond Future	11.75	Call			7,474.98000	7.47498	6,784,350	15.32	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035 On 04/11/2021 Bond Future	11.75	Put			2,257.81000	2.25781	2,557,090	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	11.08	Call			4,872.28000	4.87228	4,316,670	14.38	0.00	0
R2035 On 04/11/2021 Bond Future	11.08	Put			3,607.80000	3.60780	4,042,100	14.38	0.00	0
R2035 On 04/11/2021 Bond Future	10.23	Put			6,519.10000	6.51910	7,159,760	13.60	0.00	0
R2035 On 04/11/2021 Bond Future	10.23	Call			2,353.33000	2.35333	2,004,080	13.60	0.00	0
R2035 On 04/11/2021 Bond Future	12.52	Call			10,546.00000	10.54600	9,731,960	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	12.52	Put			1,111.55000	1.11155	1,287,420	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	12.53	Call			10,587.75000	10.58775	9,772,380	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	12.53	Put			1,100.69000	1.10069	1,275,230	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	12.51	Call			10,504.28000	10.50428	9,691,590	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	10.12	Put			6,998.48000	6.99848	7,666,300	13.49	0.00	0
R2035 On 04/11/2021 Bond Future	10.12	Call			2,093.70000	2.09370	1,771,610	13.49	0.00	0
R2035 On 04/11/2021 Bond Future	10.62	Put			5,010.93000	5.01093	5,554,900	13.96	0.00	0
R2035 On 04/11/2021 Bond Future	10.62	Call			3,397.06000	3.39706	2,951,120	13.96	0.00	0
R2035 On 04/11/2021 Bond Future	13.82	Call			16,118.12000	16.11812	15,183,960	15.32	0.00	0
R2035 On 04/11/2021 Bond Future	12.51	Put			1,122.50000	1.12250	1,299,720	15.32	0.00	0
R2035 On 03/02/2022 Bond Future	11.22	Call			5,016.49000	5.01649	4,476,720	13.52	0.00	0
R2035 On 03/02/2022 Bond Future	11.22	Put			4,329.22000	4.32922	4,790,260	13.52	0.00	0
R2035 On 03/02/2022 Bond Future	9.70	Call			1,373.29000	1.37329	1,152,390	12.53	0.00	0
R2035 On 03/02/2022 Bond Future	11.23	Call			5,048.99000	5.04899	4,507,170	13.53	0.00	0
R2035 On 03/02/2022 Bond Future	11.23	Put			4,301.98000	4.30198	4,760,970	13.53	0.00	0
R2035 On 03/02/2022 Bond Future	11.24	Call			5,081.58000	5.08158	4,537,710	13.53	0.00	0
R2035 On 03/02/2022 Bond Future	11.24	Put			4,274.90000	4.27490	4,731,840	13.53	0.00	0
R2035 On 03/02/2022 Bond Future	11.39	Call			5,589.79000	5.58979	5,015,760	13.68	0.00	0
R2035 On 03/02/2022 Bond Future	11.39	Put			3,895.27000	3.89527	4,322,050	13.68	0.00	0
R2035 On 03/02/2022 Bond Future	10.65	Call			3,329.48000	3.32948	2,911,770	13.08	0.00	0
R2035 On 03/02/2022 Bond Future	10.65	Put			6,151.30000	6.15130	6,734,400	13.08	0.00	0
R2035 On 03/02/2022 Bond Future	9.70	Put			10,526.53000	10.52653	11,306,440	12.53	0.00	0
<b>Total R2035 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>
R2037 On 06/05/2021 Bond Future			10.85334	84.75233	10.70062	85.74828		15.81	7,966,719.02	94
R2037 On 05/08/2021 Bond Future			11.07175	81.40504	10.91260	82.41195		15.94	0.00	0
R2037 On 04/11/2021 Bond Future			11.28194	82.28268	11.11645	83.30066		15.14	0.00	0
R2037 On 03/02/2022 Bond Future			11.50968	78.92616	11.33722	79.95528		15.10	0.00	0
<b>Total R2037 Future</b>									<b>7,966,719.02</b>	<b>94</b>
R2037 On 06/05/2021 Bond Future	12.43	Call			10,461.33000	10.46133	9,520,290	17.66	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	06/05/2021	Bond Future	12.43	Put			159.60000	0.15960	214,510	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.44	Call			10,511.80000	10.51180	9,569,780	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.44	Put			156.29000	0.15629	210,220	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.42	Call			10,410.87000	10.41087	9,470,820	17.66	0.00	0
R2037	On	06/05/2021	Bond Future	12.42	Put			162.97000	0.16297	218,870	17.66	0.00	0
R2037	On	05/08/2021	Bond Future	12.28	Put			985.55000	0.98555	1,169,100	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.26	Call			8,975.36000	8.97536	8,155,320	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.26	Put			1,008.57000	1.00857	1,195,440	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.27	Call			9,018.44000	9.01844	8,196,740	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.27	Put			997.00000	0.99700	1,182,210	17.49	0.00	0
R2037	On	05/08/2021	Bond Future	12.28	Call			9,061.57000	9.06157	8,238,210	17.49	0.00	0
R2037	On	04/11/2021	Bond Future	12.83	Call			10,781.14000	10.78114	9,940,850	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.83	Put			1,113.12000	1.11312	1,290,810	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.81	Call			10,699.99000	10.69999	9,862,340	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.81	Put			1,134.40000	1.13440	1,314,730	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.82	Call			10,740.55000	10.74055	9,901,570	16.48	0.00	0
R2037	On	04/11/2021	Bond Future	12.82	Put			1,123.72000	1.12372	1,302,720	16.48	0.00	0
R2037	On	03/02/2022	Bond Future	11.46	Put			4,387.12000	4.38712	4,856,720	15.28	0.00	0
R2037	On	03/02/2022	Bond Future	11.47	Call			5,153.75000	5.15375	4,592,180	15.29	0.00	0
R2037	On	03/02/2022	Bond Future	11.47	Put			4,359.64000	4.35964	4,827,190	15.29	0.00	0
R2037	On	03/02/2022	Bond Future	11.45	Call			5,089.69000	5.08969	4,532,240	15.27	0.00	0
R2037	On	03/02/2022	Bond Future	11.45	Put			4,414.43000	4.41443	4,886,100	15.27	0.00	0
R2037	On	03/02/2022	Bond Future	11.46	Call			5,121.84000	5.12184	4,562,320	15.28	0.00	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2037</b>												<b>7,966,719.02</b>	<b>94</b>
R2040	On	06/05/2021	Bond Future			11.04675	86.40264	10.88359	87.52925		16.25	0.00	0
R2040	On	05/08/2021	Bond Future			11.26334	82.82275	11.09320	83.96176		16.48	0.00	0
R2040	On	04/11/2021	Bond Future			11.47145	83.71579	11.29445	84.86722		15.56	0.00	0
R2040	On	03/02/2022	Bond Future			11.69681	80.12462	11.51222	81.28868		15.67	0.00	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>
R2040	On	06/05/2021	Bond Future	12.43	Call			10,032.21000	10.03221	8,992,580	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.43	Put			246.59000	0.24659	333,570	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.44	Call			10,084.61000	10.08461	9,043,550	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	11.58	Put			1,059.29000	1.05929	1,342,610	17.87	0.00	0
R2040	On	06/05/2021	Bond Future	11.58	Call			5,706.28000	5.70628	4,862,990	17.87	0.00	0
R2040	On	06/05/2021	Bond Future	13.38	Call			14,948.45000	14.94845	13,835,940	18.27	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
R2040	On	06/05/2021	Bond Future	12.44	Put			241.75000	0.24175	327,300	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.42	Call			9,979.83000	9.97983	8,941,650	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	13.38	Put			30.27000	0.03027	44,370	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	12.42	Put			251.51000	0.25151	339,940	18.27	0.00	0
R2040	On	06/05/2021	Bond Future	10.83	Put			2,821.12000	2.82112	3,415,060	16.36	0.00	0
R2040	On	06/05/2021	Bond Future	10.83	Call			2,445.83000	2.44583	1,913,160	16.36	0.00	0
R2040	On	05/08/2021	Bond Future	12.48	Put			1,022.68000	1.02268	1,228,660	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.49	Call			9,672.25000	9.67225	8,737,400	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.49	Put			1,010.97000	1.01097	1,215,130	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.47	Call			9,582.19000	9.58219	8,651,010	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	11.55	Put			2,533.66000	2.53366	2,952,850	17.26	0.00	0
R2040	On	05/08/2021	Bond Future	11.55	Call			5,536.49000	5.53649	4,816,670	17.26	0.00	0
R2040	On	05/08/2021	Bond Future	14.80	Call			20,127.83000	20.12783	19,002,510	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.47	Put			1,034.50000	1.03450	1,242,330	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	14.80	Put			41.50000	0.04150	55,190	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	12.48	Call			9,627.20000	9.62720	8,694,170	18.15	0.00	0
R2040	On	05/08/2021	Bond Future	11.05	Put			3,911.23000	3.91123	4,485,930	16.54	0.00	0
R2040	On	05/08/2021	Bond Future	11.05	Call			3,618.04000	3.61804	3,053,730	16.54	0.00	0
R2040	On	04/11/2021	Bond Future	12.90	Put			1,283.16000	1.28316	1,500,750	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.91	Call			10,892.30000	10.89230	9,956,910	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.91	Put			1,271.25000	1.27125	1,487,290	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.89	Call			10,808.46000	10.80846	9,876,190	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.89	Put			1,295.16000	1.29516	1,514,320	16.96	0.00	0
R2040	On	04/11/2021	Bond Future	12.90	Call			10,850.37000	10.85037	9,916,530	16.96	0.00	0
R2040	On	03/02/2022	Bond Future	11.58	Call			5,275.17000	5.27517	4,655,270	15.98	0.00	0
R2040	On	03/02/2022	Bond Future	11.58	Put			4,844.61000	4.84461	5,388,770	15.98	0.00	0
R2040	On	03/02/2022	Bond Future	11.59	Call			5,309.51000	5.30951	4,687,260	16.00	0.00	0
R2040	On	03/02/2022	Bond Future	11.59	Put			4,815.74000	4.81574	5,357,550	16.00	0.00	0
R2040	On	03/02/2022	Bond Future	11.57	Call			5,241.24000	5.24124	4,623,680	15.97	0.00	0
R2040	On	03/02/2022	Bond Future	11.57	Put			4,873.97000	4.87397	5,420,470	15.97	0.00	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>
R2044	On	06/05/2021	Bond Future			11.11018	82.96481	10.95724	84.02808		17.11	0.00	0
R2044	On	05/08/2021	Bond Future			11.31860	79.47321	11.15906	80.54821		17.35	0.00	0
R2044	On	04/11/2021	Bond Future			11.51857	80.33011	11.35254	81.41689		16.36	0.00	0
R2044	On	03/02/2022	Bond Future			11.73487	76.82714	11.56166	77.92583		16.49	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>
R2044 On 06/05/2021 Bond Future	12.44	Call			9,687.03000	9.68703	8,715,680	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.44	Put			291.74000	0.29174	383,660	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.45	Call			9,738.50000	9.73850	8,765,700	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.45	Put			286.24000	0.28624	376,710	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	10.70	Call			1,830.70000	1.83070	1,416,560	17.03	0.00	0
R2044 On 06/05/2021 Bond Future	11.40	Call			4,541.99000	4.54199	3,828,050	18.38	0.00	0
R2044 On 06/05/2021 Bond Future	11.40	Put			1,526.93000	1.52693	1,876,260	18.38	0.00	0
R2044 On 06/05/2021 Bond Future	11.79	Call			6,429.66000	6.42966	5,595,390	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.10	Put			2,240.98000	2.24098	2,709,120	17.70	0.00	0
R2044 On 06/05/2021 Bond Future	12.50	Call			9,996.02000	9.99602	9,016,270	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.50	Put			260.06000	0.26006	343,580	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.90	Call			6,961.14000	6.96114	6,097,330	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	12.43	Put			297.33000	0.29733	390,720	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	10.70	Put			3,673.19000	3.67319	4,322,320	17.03	0.00	0
R2044 On 06/05/2021 Bond Future	12.43	Call			9,635.57000	9.63557	8,665,690	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.90	Put			762.51000	0.76251	961,970	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.35	Put			1,628.22000	1.62822	1,995,800	18.26	0.00	0
R2044 On 06/05/2021 Bond Future	11.35	Call			4,312.32000	4.31232	3,616,630	18.26	0.00	0
R2044 On 06/05/2021 Bond Future	11.79	Put			912.25000	0.91225	1,141,250	19.25	0.00	0
R2044 On 06/05/2021 Bond Future	11.10	Call			3,234.21000	3.23421	2,639,080	17.70	0.00	0
R2044 On 05/08/2021 Bond Future	12.60	Put			986.09000	0.98609	1,171,510	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.61	Call			9,918.36000	9.91836	9,027,130	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.61	Put			974.92000	0.97492	1,158,690	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.59	Call			9,829.35000	9.82935	8,941,420	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.59	Put			997.37000	0.99737	1,184,440	19.12	0.00	0
R2044 On 05/08/2021 Bond Future	12.60	Call			9,873.84000	9.87384	8,984,260	19.12	0.00	0
R2044 On 04/11/2021 Bond Future	12.90	Call			10,602.09000	10.60209	9,729,250	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.90	Put			1,381.22000	1.38122	1,595,160	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.91	Call			10,643.08000	10.64308	9,768,760	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.91	Put			1,368.73000	1.36873	1,581,190	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.89	Call			10,561.12000	10.56112	9,689,770	17.83	0.00	0
R2044 On 04/11/2021 Bond Future	12.89	Put			1,393.80000	1.39380	1,609,230	17.83	0.00	0
R2044 On 03/02/2022 Bond Future	11.61	Put			4,880.79000	4.88079	5,395,830	16.59	0.00	0
R2044 On 03/02/2022 Bond Future	11.59	Call			5,123.93000	5.12393	4,544,760	16.57	0.00	0
R2044 On 03/02/2022 Bond Future	11.59	Put			4,942.34000	4.94234	5,461,860	16.57	0.00	0
R2044 On 03/02/2022 Bond Future	11.60	Call			5,156.97000	5.15697	4,575,560	16.58	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044 On 03/02/2022 Bond Future	11.60	Put			4,911.48000	4.91148	5,428,760	16.58	0.00	0
R2044 On 03/02/2022 Bond Future	11.61	Call			5,190.09000	5.19009	4,606,440	16.59	0.00	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>
R2048 On 06/05/2021 Bond Future			11.00727	82.33731	10.84917	83.47546		17.40	21,737,049.84	264
R2048 On 05/08/2021 Bond Future			11.20066	83.21940	11.03586	84.37011		16.76	0.00	0
R2048 On 04/11/2021 Bond Future			11.39564	79.70482	11.22398	80.86810		16.63	0.00	0
R2048 On 03/02/2022 Bond Future			11.60580	80.57428	11.42659	81.75029		15.90	0.00	0
<b>Total R2048 Future</b>									<b>21,737,049.84</b>	<b>264</b>
R2048 On 06/05/2021 Bond Future	12.35	Call			10,039.84000	10.03984	8,993,960	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.35	Put			269.25000	0.26925	361,520	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.36	Call			10,092.63000	10.09263	9,045,250	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.36	Put			264.04000	0.26404	354,810	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.34	Call			9,987.06000	9.98706	8,942,680	19.61	0.00	0
R2048 On 06/05/2021 Bond Future	12.34	Put			274.56000	0.27456	368,330	19.61	0.00	0
R2048 On 05/08/2021 Bond Future	12.52	Call			10,324.95000	10.32495	9,363,030	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.52	Put			927.00000	0.92700	1,115,790	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.50	Call			10,233.28000	10.23328	9,274,820	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.50	Put			948.70000	0.94870	1,140,950	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.51	Call			10,279.10000	10.27910	9,318,910	18.49	0.00	0
R2048 On 05/08/2021 Bond Future	12.51	Put			937.79000	0.93779	1,128,310	18.49	0.00	0
R2048 On 04/11/2021 Bond Future	12.84	Put			1,271.75000	1.27175	1,485,810	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.85	Call			11,169.78000	11.16978	10,219,020	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.85	Put			1,259.93000	1.25993	1,472,450	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.83	Call			11,085.38000	11.08538	10,137,710	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.83	Put			1,283.67000	1.28367	1,499,280	18.15	0.00	0
R2048 On 04/11/2021 Bond Future	12.84	Call			11,127.57000	11.12757	10,178,350	18.15	0.00	0
R2048 On 03/02/2022 Bond Future	11.48	Call			5,301.97000	5.30197	4,678,380	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.48	Put			4,948.15000	4.94815	5,500,570	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.49	Call			5,336.51000	5.33651	4,710,490	16.10	0.00	0
R2048 On 03/02/2022 Bond Future	11.49	Put			4,916.77000	4.91677	5,466,760	16.10	0.00	0
R2048 On 03/02/2022 Bond Future	11.47	Call			5,267.83000	5.26783	4,646,680	16.09	0.00	0
R2048 On 03/02/2022 Bond Future	11.47	Put			4,980.04000	4.98004	5,534,900	16.09	0.00	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>									<b>21,737,049.84</b>	<b>264</b>
R209 On 06/05/2021 Bond Future			10.49318	69.06983	10.34070	69.94494		17.47	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	05/08/2021	Bond Future			10.68203	69.81025	10.52384	70.69507		16.58	0.00	0
R209	On	04/11/2021	Bond Future			10.87261	67.42257	10.70856	68.31702		16.64	0.00	0
R209	On	03/02/2022	Bond Future			11.07428	68.15810	10.90400	69.06235		15.55	0.00	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>
R209	On	06/05/2021	Bond Future	12.23	Call			9,908.79000	9.90879	9,070,100	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.23	Put			102.95000	0.10295	139,370	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.24	Call			9,952.94000	9.95294	9,113,570	19.26	0.00	0
R209	On	06/05/2021	Bond Future	9.50	Put			5,648.28000	5.64828	6,370,800	16.57	0.00	0
R209	On	06/05/2021	Bond Future	9.50	Call			524.96000	0.52496	372,370	16.57	0.00	0
R209	On	06/05/2021	Bond Future	10.35	Put			2,225.60000	2.22560	2,658,440	17.59	0.00	0
R209	On	06/05/2021	Bond Future	10.35	Call			2,279.43000	2.27943	1,837,160	17.59	0.00	0
R209	On	06/05/2021	Bond Future	10.60	Call			3,089.21000	3.08921	2,559,430	17.94	0.00	0
R209	On	06/05/2021	Bond Future	9.75	Put			4,428.37000	4.42837	5,075,360	16.90	0.00	0
R209	On	06/05/2021	Bond Future	9.75	Call			883.16000	0.88316	655,040	16.90	0.00	0
R209	On	06/05/2021	Bond Future	11.00	Call			4,615.14000	4.61514	3,967,480	18.71	0.00	0
R209	On	06/05/2021	Bond Future	11.00	Put			942.77000	0.94277	1,170,220	18.71	0.00	0
R209	On	06/05/2021	Bond Future	10.00	Put			3,386.51000	3.38651	3,947,010	17.21	0.00	0
R209	On	06/05/2021	Bond Future	12.22	Put			105.20000	0.10520	142,310	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.60	Call			7,138.30000	7.13830	6,368,330	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.60	Put			363.77000	0.36377	468,910	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.25	Put			2,520.81000	2.52081	2,990,160	17.47	0.00	0
R209	On	06/05/2021	Bond Future	10.25	Call			1,992.65000	1.99265	1,586,890	17.47	0.00	0
R209	On	06/05/2021	Bond Future	11.25	Call			5,662.33000	5.66233	4,958,150	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.60	Put			1,610.44000	1.61044	1,955,770	17.94	0.00	0
R209	On	06/05/2021	Bond Future	12.24	Put			100.74000	0.10074	136,480	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.22	Call			9,864.64000	9.86464	9,026,640	19.26	0.00	0
R209	On	06/05/2021	Bond Future	11.25	Put			670.74000	0.67074	841,670	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.25	Call			9,997.06000	9.99706	9,157,030	19.26	0.00	0
R209	On	06/05/2021	Bond Future	12.25	Put			98.57000	0.09857	133,650	19.26	0.00	0
R209	On	06/05/2021	Bond Future	10.00	Call			1,372.49000	1.37249	1,057,880	17.21	0.00	0
R209	On	05/08/2021	Bond Future	11.80	Call			7,667.51000	7.66751	6,957,520	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.80	Put			974.51000	0.97451	1,149,340	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.81	Call			7,705.14000	7.70514	6,993,640	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.81	Put			963.51000	0.96351	1,136,830	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.79	Call			7,629.92000	7.62992	6,921,460	18.10	0.00	0
R209	On	05/08/2021	Bond Future	11.79	Put			985.61000	0.98561	1,161,970	18.10	0.00	0
R209	On	04/11/2021	Bond Future	12.17	Call			8,680.33000	8.68033	7,972,860	18.06	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	04/11/2021	Bond Future	12.17	Put			1,276.13000	1.27613	1,463,110	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.00	Put			1,486.11000	1.48611	1,695,890	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.18	Call			8,715.32000	8.71532	8,006,560	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.18	Put			1,264.59000	1.26459	1,450,280	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.19	Call			8,750.34000	8.75034	8,040,300	18.06	0.00	0
R209	On	04/11/2021	Bond Future	12.19	Put			1,253.13000	1.25313	1,437,540	18.06	0.00	0
R209	On	04/11/2021	Bond Future	10.50	Call			3,296.41000	3.29641	2,876,570	16.64	0.00	0
R209	On	04/11/2021	Bond Future	10.50	Put			4,458.39000	4.45839	4,933,000	16.64	0.00	0
R209	On	04/11/2021	Bond Future	9.50	Put			8,369.42000	8.36942	9,053,400	15.62	0.00	0
R209	On	04/11/2021	Bond Future	9.50	Call			1,225.03000	1.22503	1,014,560	15.62	0.00	0
R209	On	04/11/2021	Bond Future	12.00	Call			8,091.19000	8.09119	7,406,520	18.06	0.00	0
R209	On	03/02/2022	Bond Future	11.02	Call			4,556.68000	4.55668	4,065,070	15.80	0.00	0
R209	On	03/02/2022	Bond Future	11.02	Put			3,938.77000	3.93877	4,351,410	15.80	0.00	0
R209	On	03/02/2022	Bond Future	11.03	Call			4,586.24000	4.58624	4,092,820	15.82	0.00	0
R209	On	03/02/2022	Bond Future	11.03	Put			3,915.45000	3.91545	4,326,280	15.82	0.00	0
R209	On	03/02/2022	Bond Future	11.04	Call			4,615.60000	4.61560	4,120,380	15.83	0.00	0
R209	On	03/02/2022	Bond Future	11.04	Put			3,891.98000	3.89198	4,301,010	15.83	0.00	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>
R210	On	06/05/2021	Bond Future			200.56081	200.56081	200.56542	200.56542			0.00	0
R210	On	05/08/2021	Bond Future			202.75965	202.75965	202.76510	202.76510			0.00	0
R210	On	04/11/2021	Bond Future			202.25370	202.25370	202.25957	202.25957			0.00	0
R210	On	03/02/2022	Bond Future			204.50637	204.50637	204.51250	204.51250			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	06/05/2021	Bond Future			171.68841	171.68841	171.70279	171.70279			0.00	0
R212	On	05/08/2021	Bond Future			171.24034	171.24034	171.25554	171.25554			0.00	0
R212	On	04/11/2021	Bond Future			173.12530	173.12530	173.14097	173.14097			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	06/05/2021	Bond Future			9.49197	85.67275	9.34427	86.50987		12.64	0.00	0
R213	On	05/08/2021	Bond Future			9.69016	86.59062	9.53619	87.43705		11.97	0.00	0
R213	On	04/11/2021	Bond Future			9.89329	83.99440	9.73284	84.85016		11.98	0.00	0
R213	On	03/02/2022	Bond Future			10.11505	84.91055	9.94753	85.77563		11.18	0.00	0
<b>Total R213 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
R213	On	06/05/2021	Bond Future	11.90	Call			13,091.84000	13.09184	12,258,910	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.90	Put			8.23000	0.00823	12,420	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.91	Call			13,137.37000	13.13737	12,304,320	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.91	Put			7.98000	0.00798	12,050	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.89	Call			13,046.28000	13.04628	12,213,470	13.90	0.00	0
R213	On	06/05/2021	Bond Future	11.89	Put			8.49000	0.00849	12,800	13.90	0.00	0
R213	On	05/08/2021	Bond Future	10.78	Call			7,311.82000	7.31182	6,622,410	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.78	Put			779.41000	0.77941	936,430	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.14	Call			4,833.28000	4.83328	4,260,920	12.58	0.00	0
R213	On	05/08/2021	Bond Future	10.14	Put			1,576.31000	1.57631	1,850,380	12.58	0.00	0
R213	On	05/08/2021	Bond Future	9.34	Put			3,406.43000	3.40643	3,880,200	11.87	0.00	0
R213	On	05/08/2021	Bond Future	9.34	Call			2,311.72000	2.31172	1,939,060	11.87	0.00	0
R213	On	05/08/2021	Bond Future	10.85	Call			7,591.44000	7.59144	6,891,240	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.85	Put			711.37000	0.71137	857,600	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.86	Call			7,631.62000	7.63162	6,929,930	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.86	Put			702.05000	0.70205	846,790	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.84	Call			7,551.31000	7.55131	6,852,620	13.05	0.00	0
R213	On	05/08/2021	Bond Future	10.84	Put			720.78000	0.72078	868,520	13.05	0.00	0
R213	On	04/11/2021	Bond Future	11.11	Call			8,086.25000	8.08625	7,408,120	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.11	Put			1,097.76000	1.09776	1,275,390	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.09	Call			8,012.80000	8.01280	7,337,450	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.09	Put			1,120.24000	1.12024	1,300,650	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.10	Call			8,049.49000	8.04949	7,372,750	13.00	0.00	0
R213	On	04/11/2021	Bond Future	11.10	Put			1,108.95000	1.10895	1,287,970	13.00	0.00	0
R213	On	03/02/2022	Bond Future	9.97	Call			3,847.69000	3.84769	3,402,160	11.32	0.00	0
R213	On	03/02/2022	Bond Future	9.97	Put			3,730.97000	3.73097	4,150,520	11.32	0.00	0
R213	On	03/02/2022	Bond Future	9.98	Call			3,874.79000	3.87479	3,427,360	11.33	0.00	0
R213	On	03/02/2022	Bond Future	9.98	Put			3,706.20000	3.70620	4,123,850	11.33	0.00	0
R213	On	03/02/2022	Bond Future	9.96	Call			3,820.67000	3.82067	3,377,050	11.32	0.00	0
R213	On	03/02/2022	Bond Future	10.15	Put			3,321.33000	3.32133	3,707,110	11.48	0.00	0
R213	On	03/02/2022	Bond Future	9.58	Call			2,857.15000	2.85715	2,487,700	11.06	0.00	0
R213	On	03/02/2022	Bond Future	9.58	Put			4,796.80000	4.79680	5,292,430	11.06	0.00	0
R213	On	03/02/2022	Bond Future	8.63	Put			8,344.02000	8.34402	9,019,770	10.44	0.00	0
R213	On	03/02/2022	Bond Future	9.96	Put			3,755.87000	3.75587	4,177,330	11.32	0.00	0
R213	On	03/02/2022	Bond Future	8.63	Call			1,112.94000	1.11294	923,610	10.44	0.00	0
R213	On	03/02/2022	Bond Future	10.15	Call			4,365.41000	4.36541	3,886,110	11.48	0.00	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>
R214 On 06/05/2021 Bond Future			10.95553	65.50108	10.80296	66.37799		19.27	0.00	0
R214 On 05/08/2021 Bond Future			11.14612	66.20285	10.98760	67.08941		18.27	0.00	0
R214 On 04/11/2021 Bond Future			11.33815	63.63922	11.17357	64.53542		18.38	0.00	0
R214 On 03/02/2022 Bond Future			11.54453	64.33339	11.37333	65.23938		17.17	0.00	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>
R214 On 06/05/2021 Bond Future	12.26	Call			7,964.19000	7.96419	7,173,890	21.26	0.00	0
R214 On 06/05/2021 Bond Future	12.26	Put			304.50000	0.30450	391,110	21.26	0.00	0
R214 On 06/05/2021 Bond Future	12.27	Call			8,006.27000	8.00627	7,214,710	21.26	0.00	0
R214 On 06/05/2021 Bond Future	12.27	Put			299.14000	0.29914	384,490	21.26	0.00	0
R214 On 06/05/2021 Bond Future	12.25	Call			7,922.12000	7.92212	7,133,090	21.26	0.00	0
R214 On 06/05/2021 Bond Future	12.25	Put			309.94000	0.30994	397,820	21.26	0.00	0
R214 On 05/08/2021 Bond Future	12.01	Call			6,813.27000	6.81327	6,150,000	19.95	0.00	0
R214 On 05/08/2021 Bond Future	12.01	Put			1,422.43000	1.42243	1,645,720	19.95	0.00	0
R214 On 05/08/2021 Bond Future	12.02	Call			6,848.13000	6.84813	6,183,200	19.95	0.00	0
R214 On 05/08/2021 Bond Future	12.02	Put			1,408.21000	1.40821	1,629,840	19.95	0.00	0
R214 On 05/08/2021 Bond Future	12.03	Call			6,883.04000	6.88304	6,216,460	19.95	0.00	0
R214 On 05/08/2021 Bond Future	12.03	Put			1,394.10000	1.39410	1,614,080	19.95	0.00	0
R214 On 04/11/2021 Bond Future	12.48	Put			1,619.33000	1.61933	1,834,240	19.96	0.00	0
R214 On 04/11/2021 Bond Future	12.46	Call			8,143.96000	8.14396	7,465,330	19.96	0.00	0
R214 On 04/11/2021 Bond Future	12.46	Put			1,646.17000	1.64617	1,863,740	19.96	0.00	0
R214 On 04/11/2021 Bond Future	12.47	Call			8,176.72000	8.17672	7,496,760	19.96	0.00	0
R214 On 04/11/2021 Bond Future	12.47	Put			1,632.70000	1.63270	1,848,940	19.96	0.00	0
R214 On 04/11/2021 Bond Future	12.48	Call			8,209.51000	8.20951	7,528,220	19.96	0.00	0
R214 On 03/02/2022 Bond Future	11.41	Call			4,503.49000	4.50349	4,022,070	17.33	0.00	0
R214 On 03/02/2022 Bond Future	11.41	Put			4,307.65000	4.30765	4,732,220	17.33	0.00	0
R214 On 03/02/2022 Bond Future	11.39	Call			4,448.13000	4.44813	3,970,240	17.31	0.00	0
R214 On 03/02/2022 Bond Future	11.39	Put			4,358.98000	4.35898	4,787,080	17.31	0.00	0
R214 On 03/02/2022 Bond Future	11.40	Call			4,475.77000	4.47577	3,996,120	17.32	0.00	0
R214 On 03/02/2022 Bond Future	11.40	Put			4,333.24000	4.33324	4,759,580	17.32	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>Total for Bond</b>									<b>123,647,709.65</b>	<b>1,258</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES23 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES23A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23A</b>									<b>0.00</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>
GOVI On 06/05/2021 GOVI			759.99500	759.99500	766.95100	766.95100				0.00	0
GOVI On 05/08/2021 GOVI			768.05200	768.05200	775.08400	775.08400				0.00	0
GOVI On 04/11/2021 GOVI			776.40800	776.40800	783.51800	783.51800				0.00	0
GOVI On 03/02/2022 GOVI			784.87300	784.87300	792.06000	792.06000				0.00	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>
GOVI On 06/05/2021 GOVI	678.68	Call			882,710.00000	88.27100	813,150,000			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			882,610.00000	88.26100	813,050,000			0.00	0
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0
GOVI On 06/05/2021 GOVI	678.67	Call			882,810.00000	88.28100	813,250,000			0.00	0
GOVI On 06/05/2021 GOVI	678.67	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			559,540.00000	55.95400	489,220,000			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			559,440.00000	55.94400	489,120,000			0.00	0
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GOVI On 05/08/2021 GOVI	719.15	Call			559,340.00000	55.93400	489,020,000		0.00	0
GOVI On 04/11/2021 GOVI	728.41	Call			551,080.00000	55.10800	479,980,000		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			550,980.00000	55.09800	479,880,000		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			551,180.00000	55.11800	480,080,000		0.00	0
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 03/02/2022 GOVI	792.75	Put			6,900.00000	0.69000	78,770,000		0.00	0
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0
GOVI On 03/02/2022 GOVI	792.76	Put			7,000.00000	0.70000	78,870,000		0.00	0
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0
GOVI On 03/02/2022 GOVI	792.74	Put			6,800.00000	0.68000	78,670,000		0.00	0
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>
AL37 On 06/05/2021 Index Future			786.08300	786.08300	790.31000	790.31000			0.00	0
AL37 On 05/08/2021 Index Future			794.41600	794.41600	798.69200	798.69200			0.00	0
AL37 On 04/11/2021 Index Future			803.05900	803.05900	807.38200	807.38200			0.00	0
AL37 On 03/02/2022 Index Future			811.81400	811.81400	816.18500	816.18500			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 06/05/2021 Index Future			879.58600	879.58600	887.56100	887.56100			0.00	0
AL7T On 05/08/2021 Index Future			888.91100	888.91100	896.97400	896.97400			0.00	0
AL7T On 04/11/2021 Index Future			898.58200	898.58200	906.73400	906.73400			0.00	0
AL7T On 03/02/2022 Index Future			908.37800	908.37800	916.62000	916.62000			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 06/05/2021 Index Future			768.95600	768.95600	776.05200	776.05200			0.00	0
ALBI On 05/08/2021 Index Future			777.10800	777.10800	784.28200	784.28200			0.00	0
ALBI On 04/11/2021 Index Future			785.56300	785.56300	792.81600	792.81600			0.00	0
ALBI On 03/02/2022 Index Future			794.12700	794.12700	801.46000	801.46000			0.00	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>
IGOV On 06/05/2021 Index Future			281.38500	281.38500	281.87600	281.87600			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IGOV On 05/08/2021 Index Future			284.43700	284.43700	284.93500	284.93500			0.00	0
IGOV On 04/11/2021 Index Future			287.60000	287.60000	288.10300	288.10300			0.00	0
IGOV On 03/02/2022 Index Future			290.80200	290.80200	291.31200	291.31200			0.00	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>
JIBAR f On 17/03/2021 Jibar Future			3.69500	96.30500	3.68500	96.31500			0.00	0
JIBAR f On 21/04/2021 Jibar Future			3.69500	96.30500	3.68500	96.31500			0.00	0
JIBAR f On 19/05/2021 Jibar Future			3.70000	96.30000	3.68000	96.32000			0.00	0
JIBAR f On 15/06/2021 Jibar Future			3.70500	96.29500	3.68500	96.31500			0.00	0
JIBAR f On 21/07/2021 Jibar Future			3.73000	96.27000	3.72000	96.28000			0.00	0
JIBAR f On 18/08/2021 Jibar Future			3.79000	96.21000	3.78000	96.22000			0.00	0
JIBAR f On 15/09/2021 Jibar Future			3.83000	96.17000	3.80000	96.20000			0.00	0
JIBAR f On 15/12/2021 Jibar Future			4.08500	95.91500	4.09500	95.90500			0.00	0
JIBAR f On 16/03/2022 Jibar Future			4.28000	95.72000	4.26000	95.74000			0.00	0
JIBAR f On 15/06/2022 Jibar Future			4.54000	95.46000	4.50500	95.49500			0.00	0
JIBAR f On 21/09/2022 Jibar Future			4.69500	95.30500	4.65500	95.34500			0.00	0
JIBAR f On 21/12/2022 Jibar Future			4.87500	95.12500	4.82500	95.17500			0.00	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>123,647,709.65</b>	<b>1,258</b>
AA06 On 15/04/2021 Spot Bond				100.51595		100.50076			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			5.71000	103.93205	5.58500	103.93393			0.00	0
<b>Total AA07 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
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>
ABCPI: On 07/12/2023 Spot Bond			3.54500	302.40385	3.50000	302.72228			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				101.01204		100.99797			0.00	0
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>
ABF003 On 18/07/2024 Spot Bond				101.48794		101.47360			0.00	0
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>
ABF004 On 30/06/2026 Spot Bond			9.65000	101.46048	9.65000	101.43421			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				99.92415		99.90877			0.00	0
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				101.05914		101.04380			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>
ABFN14 On 14/05/2022 Spot Bond				100.62820		100.61424			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>
ABFN16 On 11/11/2022 Spot Bond				101.17149		101.12519			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>
ABFN18 On 26/09/2023 Spot Bond				102.51175		102.49875			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>
ABFN21 On 30/05/2022 Spot Bond				100.76380		100.75187			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>
ABFN22 On 30/05/2024 Spot Bond				101.93111		102.25018			0.00	1,866,000,000
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>1,866,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For ABFN22</b>									<b>0.00</b>	<b>1,866,000,000</b>
ABFN2: On 25/05/2027 Spot Bond				103.39532		103.38858			0.00	0
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond				102.68394		102.67170			0.00	0
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond				104.27905		104.27736			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				100.20252		100.19147			0.00	600,000,000
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>
<b>Total For ABFN27</b>									<b>0.00</b>	<b>600,000,000</b>
ABFN2: On 29/08/2023 Spot Bond				100.84128		100.82936			0.00	0
<b>Total ABFN28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN28</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond				100.75930		100.74704			0.00	0
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 29/08/2028 Spot Bond				101.71679		101.70835			0.00	0
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 15/11/2021 Spot Bond				100.11741		100.10391			0.00	160,000,000
<b>Total ABFN31 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>
<b>Total For ABFN31</b>									<b>0.00</b>	<b>160,000,000</b>
ABFN3: On 15/11/2023 Spot Bond				100.62771		100.61409			0.00	0
<b>Total ABFN32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN32</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond				101.63465		101.62205			0.00	0
<b>Total ABFN33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN33</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2022 Spot Bond				100.60612		100.59365			0.00	0
<b>Total ABFN34 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
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2024 Spot Bond				100.73972		100.72623			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				100.06985		100.05525			0.00	0
<b>Total ABFN36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN36</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2029 Spot Bond				101.56543		101.55499			0.00	0
<b>Total ABFN37 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN37</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 23/04/2022 Spot Bond				100.40309		100.38975			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				101.30643		101.29408			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				101.05738		101.59225			0.00	800,000,000
<b>Total ABFN40 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>
<b>Total For ABFN40</b>									<b>0.00</b>	<b>800,000,000</b>
ABFN4: On 16/09/2026 Spot Bond				100.66916		100.65491			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				99.91758		99.89959			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				100.54732		100.53418			0.00	0
<b>Total ABFN43 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN43</b>									<b>0.00</b>	<b>0</b>
ABFN4: On 14/10/2024 Spot Bond				100.56291		100.54938			0.00	0
<b>Total ABFN44 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN44</b>									<b>0.00</b>	<b>0</b>
ABFN4: On 14/10/2026 Spot Bond				100.57409		100.56028			0.00	0
<b>Total ABFN45 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
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>
ABFN4 On 24/06/2025 Spot Bond				100.86790		100.85417				0.00	0
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>
ABFN4 On 24/08/2023 Spot Bond				100.00003		99.98879				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				99.99998		99.98813				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				99.83115		99.81134				0.00	0
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.09862		100.07892				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				99.78418		99.76653				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			4.08000	147.43191	4.08000	147.41556				0.00	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	77.82988	100.00000	77.65670				0.00	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.96000	141.18696	6.88000	141.46224				0.00	0 2
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0 2;</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0 2;</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.32249	100.00000	20.27702				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				100.89067		100.84556				0.00	160,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For ABKS1</b>									<b>0.00</b>	<b>160,000,000</b>
ABN05 On 18/04/2021 Spot Bond			2.83500	217.30354	2.79000	217.30113			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			2.56000	147.90436	2.48000	148.33850			0.00	0
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			3.95000	192.24326	3.95000	192.22262			0.00	0
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			4.59500	216.18642	4.60000	216.05180			0.00	0
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			6.54000	102.16173	6.41500	102.37958			0.00	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			7.07500	117.96758	6.95000	118.59374			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			5.20000	102.86210	5.07500	102.86014			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>
ABS11 On 09/04/2021 Spot Bond			4.73000	104.12131	4.60500	104.12385			0.00	0
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			5.04000	108.12212	4.91500	108.25967			0.00	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			5.07000	110.41572	4.94500	110.61387			0.00	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			6.64000	117.97119	6.51500	118.49580			0.00	0
<b>Total ABS16 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
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			7.85000	117.37461	7.72500	118.05268			0.00	0 1
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0 1,</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0 1,</b>
ABS18 On 26/09/2023 Spot Bond			5.51000	114.38838	5.38500	114.68841			0.00	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			7.18500	111.30610	7.06000	111.87492			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/F On 11/09/2026 Spot Bond			100.00000	13.78334	100.00000	13.75250			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>
ABS12 On 07/12/2023 Spot Bond			1.92500	315.22285	1.88000	315.57222			0.00	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0 :</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0 :</b>
ABS14 On 31/01/2022 Spot Bond			1.20000	169.86192	1.20000	169.85632			0.00	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			9.95000	104.08676	9.82500	104.41736			0.00	0
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				101.12639		101.10930			0.00	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				101.09095		101.07441			0.00	0
<b>Total ACL098 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL098</b>									<b>0.00</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				101.04686		101.03101			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>
ACL145 On 20/12/2021 Spot Bond				101.05220		101.03627			0.00	0
<b>Total ACL145 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
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>
ACL18 On 20/09/2022 Spot Bond				100.56310		100.54659			0.00	0
<b>Total ACL185 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL185</b>									<b>0.00</b>	<b>0</b>
ACL19 On 20/09/2022 Spot Bond				101.08765		101.07117			0.00	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>
ACL19 On 20/09/2022 Spot Bond				101.08765		101.07117			0.00	0
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>
ACL20 On 20/12/2022 Spot Bond				101.11782		101.10087			0.00	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>
ACL20 On 20/12/2022 Spot Bond				101.11782		101.10087			0.00	0
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL202</b>									<b>0.00</b>	<b>0</b>
ACL20 On 30/01/2023 Spot Bond				163.36992		162.70129			0.00	0
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>
ACL20 On 14/02/2023 Spot Bond				164.82480		164.12915			0.00	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>
ACL21 On 20/12/2023 Spot Bond				101.03092		101.01531			0.00	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>
ACL22 On 20/09/2021 Spot Bond				101.02380		101.00831			0.00	0
<b>Total ACL221 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL221</b>									<b>0.00</b>	<b>0</b>
ACL22 On 20/09/2021 Spot Bond				100.99720		100.98212			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				101.43460		101.42233			0.00	0
<b>Total AECI01 SPOT</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For AECI01</b>									<b>0.00</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond				102.39876		102.38556			0.00	0
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond				100.02638		100.01328			0.00	0
<b>Total AECI03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI03</b>									<b>0.00</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond				100.02666		100.01342			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				99.96829		99.95240			0.00	0
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond				100.54176		100.52493			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				98.33713		98.31868			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				104.44975		104.43045			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				101.48982		101.47008			0.00	600,000,000
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>600,000,000</b> ;
<b>Total For AGT02</b>									<b>0.00</b>	<b>600,000,000</b> ;
AGT03 On 05/06/2025 Spot Bond				100.34449		100.32408			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				102.15056		102.12997			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				100.54581		100.53115			0.00	0
<b>Total AHF2A3 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
<b>Total For AHF2A3</b>									<b>0.00</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond				100.54581		100.53115			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				100.63628		100.61916			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				100.53076		100.51651			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				100.52573		100.51162			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				100.58106		100.56544			0.00	0
<b>Total AHF3B4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3B4</b>									<b>0.00</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond				100.63634		100.61923			0.00	0
<b>Total AHF3B5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3B5</b>									<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond				100.81699		100.79495			0.00	0
<b>Total AHF3C4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3C4</b>									<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond				100.87209		100.84856			0.00	0
<b>Total AHF3C5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3C5</b>									<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond				100.22472		100.21286			0.00	0
<b>Total AHF5A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5A1</b>									<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond				100.02747		100.01385			0.00	0
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			6.23000	108.34458	6.10500	108.62619			0.00	0
<b>Total AHF5A3 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For AHF5A3</b>									<b>0.00</b>	<b>0</b>
AHF5B On 21/08/2023 Spot Bond				100.02912		100.01469			0.00	0
<b>Total AHF5B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5B1</b>									<b>0.00</b>	<b>0</b>
AHF5C On 21/08/2023 Spot Bond				100.03132		100.01581			0.00	0
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond				100.48771		100.46514			0.00	0
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5D1</b>									<b>0.00</b>	<b>0</b>
AHF6A On 21/08/2022 Spot Bond				100.31142		100.29898			0.00	0
<b>Total AHF6A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6A1</b>									<b>0.00</b>	<b>0</b>
AHF6A: On 21/08/2024 Spot Bond				100.49734		100.48424			0.00	0
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0</b>
AHF6B On 21/08/2024 Spot Bond				100.02905		100.01462			0.00	0
<b>Total AHF6B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6B1</b>									<b>0.00</b>	<b>0</b>
AHF6C On 21/08/2024 Spot Bond				100.03124		100.01573			0.00	0
<b>Total AHF6C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6C1</b>									<b>0.00</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond				100.04652		100.02347			0.00	0
<b>Total AHF6D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6D1</b>									<b>0.00</b>	<b>0</b>
AHF7A On 21/08/2025 Spot Bond				100.02688		100.01353			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				100.03016		100.01519			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				100.03235		100.01629			0.00	0
<b>Total AHF7C1 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
<b>Total For AHF7C1</b>									<b>0.00</b>	<b>0</b>
AHF7D On 21/08/2025 Spot Bond				100.05091		100.02570			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			7.11000	112.80586	6.98500	113.04796			0.00	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			6.23000	110.99156	6.10500	111.35737			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			11.34000	94.80755	11.19500	95.55926			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			6.22000	169.45410	6.22000	169.42558			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				100.63512		100.61865			0.00	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond				100.45035		100.43594			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				101.15137		101.13577			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				100.36517		100.34894			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				100.70886		100.69293			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				101.30537		101.29010			0.00	0
<b>Total APF10 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
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>
APF12 On 24/02/2022 Spot Bond				99.99999		99.98274			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				101.01273		100.99447			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				101.25763		101.23819			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			4.94500	231.01834	4.95000	230.87779			0.00	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			4.96000	208.49664	4.96500	208.36555			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>
ASN11 On 07/03/2021 Spot Bond				101.20271		101.18741			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>
ASN13 On 05/03/2021 Spot Bond				100.00000		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			2.18000	168.33866	2.18000	168.32858			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				100.00000		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				100.00000		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				98.28981		98.28981			0.00	0
<b>Total ASN145 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
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.31659		100.30072				0.00	13,084,000,000 13
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>13,084,000,000 13,</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>13,084,000,000 13,</b>
ASN14: On 04/05/2021 Spot Bond				100.32579		100.30946				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			2.22500	168.26923	2.22500	168.25894				0.00	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond				54.86070		55.09972				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				99.90741		99.89172				0.00	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			4.84000	181.80808	4.84000	181.78421				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				100.00000		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				100.00000		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				100.00000		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				100.25965		100.24322				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				100.02742		100.05801				0.00	0
<b>Total ASN161 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
<b>Total For ASN161</b>									<b>0.00</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond				100.00000		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				100.00000		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				101.25670		101.24092			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>
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000			0.00	0
<b>Total ASN172 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN172</b>									<b>0.00</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000			0.00	0
<b>Total ASN176 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN176</b>									<b>0.00</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000			0.00	0
<b>Total ASN177 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN177</b>									<b>0.00</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond				101.21007		101.19168			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				100.91355		100.89749			0.00	0
<b>Total ASN194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN194</b>									<b>0.00</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			4.98000	104.32812	4.98000	104.31394			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				100.94046		100.92626			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				100.95501		100.94059			0.00	0
<b>Total ASN203 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
<b>Total For ASN203</b>									<b>0.00</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond				101.04761		101.03161			0.00	0
<b>Total ASN204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN204</b>									<b>0.00</b>	<b>0</b>
ASN20: On 24/08/2021 Spot Bond				100.00018		99.98171			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				99.99989		99.97887			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				99.92712		99.91229			0.00	0
<b>Total ASN214 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN214</b>									<b>0.00</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond				99.93379		99.92031			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				101.20653		101.18819			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				100.94308		100.92873			0.00	0
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>
ASN27: On 15/08/2023 Spot Bond				100.13820		100.12240			0.00	0
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond				100.02977		100.01501			0.00	0
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>0</b>
ASN28: On 21/08/2023 Spot Bond				100.02901		100.01464			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				101.15696		101.14086			0.00	0
<b>Total ASN286 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
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>
ASN29 On 26/09/2023 Spot Bond				100.90684		100.89148			0.00	0
<b>Total ASN291 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN291</b>									<b>0.00</b>	<b>0</b>
ASN30 On 20/12/2023 Spot Bond				101.02027		101.00484			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				101.31281		101.29282			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				101.05122					0.00	0
<b>Total ASN315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN315</b>									<b>0.00</b>	<b>0</b>
ASN31 On 31/03/2029 Spot Bond			4.35500	101.32353	4.34600	101.37776			0.00	0
<b>Total ASN318 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN318</b>									<b>0.00</b>	<b>0</b>
ASN31 On 28/02/2033 Spot Bond			5.07000	91.94582	5.07600	91.87649			0.00	0
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>
ASN32 On 20/06/2024 Spot Bond				100.96489		100.95031			0.00	0
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>
ASN32 On 20/06/2024 Spot Bond				101.10536		101.08860			0.00	0
<b>Total ASN328 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN328</b>									<b>0.00</b>	<b>0</b>
ASN33 On 09/05/2024 Spot Bond				100.23940		100.22327			0.00	0
<b>Total ASN333 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>
ASN33 On 20/06/2024 Spot Bond				100.97234		100.95765			0.00	0
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>
ASN33 On 31/01/2038 Spot Bond			5.09000	102.83668	5.09000	102.82239			0.00	0
<b>Total ASN337 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
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond				101.03798		101.02226				0.00	0
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond				100.94041		100.92621				0.00	0
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond				101.00538		100.98992				0.00	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond				100.99363		100.97861				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				100.99363		100.97861				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				99.92698		99.91215				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				101.19755		101.17935				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				100.97409		100.95937				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				101.01134		100.99604				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				100.40544		100.38985				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				101.07996		101.06479				0.00	0
<b>Total ASN383 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
<b>Total For ASN383</b>									<b>0.00</b>	<b>0</b>
ASN38 On 15/03/2021 Spot Bond				101.07996		101.06479			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				101.18165		101.16370			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				100.98296		100.96810			0.00	0
<b>Total ASN388 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN388</b>									<b>0.00</b>	<b>0</b>
ASN39 On 20/11/2022 Spot Bond				100.02627		100.01320			0.00	0
<b>Total ASN395 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN395</b>									<b>0.00</b>	<b>0</b>
ASN39 On 17/12/2025 Spot Bond				101.03266		101.01771			0.00	0
<b>Total ASN399 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN399</b>									<b>0.00</b>	<b>0</b>
ASN40 On 20/12/2024 Spot Bond				100.97586		100.96111			0.00	0
<b>Total ASN409 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN409</b>									<b>0.00</b>	<b>0</b>
ASN41 On 20/12/2024 Spot Bond				101.15319		101.13568			0.00	0
<b>Total ASN415 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN415</b>									<b>0.00</b>	<b>0</b>
ASN41 On 05/12/2021 Spot Bond				99.87399		99.85966			0.00	0
<b>Total ASN419 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN419</b>									<b>0.00</b>	<b>0</b>
ASN42 On 29/10/2020 Spot Bond				100.41955					0.00	0
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ASN420 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN420</b>									<b>0.00</b>	<b>0</b>
ASN42 On 20/12/2024 Spot Bond				105.36570		105.35172			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				100.92951		100.91680			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ASN444 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN444</b>									<b>0.00</b>	<b>0</b>
ASN444: On 17/06/2021 Spot Bond				100.92951		100.91680			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>
ASN445: On 22/06/2023 Spot Bond				100.89988		100.88610			0.00	0
<b>Total ASN449 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN449</b>									<b>0.00</b>	<b>0</b>
ASN449: On 23/06/2025 Spot Bond				100.92947		100.91521			0.00	0
<b>Total ASN450 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN450</b>									<b>0.00</b>	<b>0</b>
ASN450: On 01/07/2023 Spot Bond				101.24187		101.22299			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>
ASN453: On 20/03/2023 Spot Bond				101.66754		101.65011			0.00	0
<b>Total ASN458 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN458</b>									<b>0.00</b>	<b>0</b>
ASN458: On 21/12/2026 Spot Bond				103.86546		103.85502			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				100.52133		100.50740			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				100.52636		100.51229			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			9.94000	99.89287	9.94000	99.86610			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			10.38000	104.17143	10.38000	104.14247			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			9.39500	100.61054	9.39500	100.58502			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>
ASN47( On 31/08/2024 Spot Bond			10.90500	99.88274	10.90500	99.85345				0.00	0
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>
ASN47( On 31/07/2023 Spot Bond				100.35422		100.34060				0.00	0
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>
ASN47( On 31/07/2023 Spot Bond				100.41592		100.39992				0.00	0
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>
ASN47( On 31/03/2024 Spot Bond			9.96500	104.00005	9.96500	103.97211				0.00	0
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>
ASN47( On 28/02/2023 Spot Bond			9.50500	99.89745	9.50500	99.87182				0.00	0
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>
ASN47( On 11/08/2021 Spot Bond				100.18369		100.16940				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				101.00762		100.99237				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				101.20644		101.18810				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				99.98808		99.97601				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				98.00500		99.19800				0.00	0
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>
ASN48( On 28/02/2025 Spot Bond			10.63000	99.88929	10.63000	99.86163				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>
ASN486 On 01/09/2025 Spot Bond				101.00407		100.98888				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>
ASN489 On 02/09/2021 Spot Bond				99.92835		99.91614				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>
ASN490 On 07/09/2021 Spot Bond				99.90324		101.02188				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>
ASN492 On 30/09/2021 Spot Bond				100.71761		100.70483				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>
ASN493 On 08/09/2021 Spot Bond				100.93149		100.91950				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>
ASN494 On 10/03/2021 Spot Bond				100.91519		100.90278				0.00	0
<b>Total ASN495 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN495</b>										<b>0.00</b>	<b>0</b>
ASN495 On 15/09/2025 Spot Bond				100.95298		100.93973				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>
ASN497 On 15/09/2025 Spot Bond				100.95298		100.93973				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>
ASN498 On 16/03/2021 Spot Bond				100.82589		100.81374				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>
ASN499 On 18/03/2021 Spot Bond				100.82118		100.80895				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>
ASN501 On 31/03/2021 Spot Bond				100.68139		100.66892				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>
ASN505 On 28/09/2025 Spot Bond				100.97750		100.96273				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>
ASN507 On 21/12/2026 Spot Bond			9.00000	101.60274	9.00000	101.57808				0.00	0
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>
ASN508 On 21/12/2026 Spot Bond			8.18000	101.45671	8.18000	101.43430				0.00	0
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>
ASN509 On 21/12/2026 Spot Bond			8.36000	101.48877	8.36000	101.46586				0.00	0
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>
ASN510 On 21/12/2026 Spot Bond			8.36000	101.48877	8.36000	101.46586				0.00	0
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>
ASN511 On 30/03/2021 Spot Bond				100.70148		100.68887				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>
ASN514 On 08/04/2021 Spot Bond				100.59444		100.58173				0.00	0
<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				100.49801		100.48585				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	100.59174	9.10000	100.56701				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	100.71563	11.05000	100.68570				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	100.71246	11.00000	100.68267				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>
ASN53 On 13/05/2021 Spot Bond				100.10728		100.09535				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>
ASN53 On 31/01/2024 Spot Bond			10.50000	100.68078	10.50000	100.65232				0.00	0
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>
ASN53 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				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>
ASN53 On 31/01/2024 Spot Bond			10.50000	100.68078	10.50000	100.65232				0.00	0
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>
ASN54 On 02/04/2026 Spot Bond				100.87770		100.86066				0.00	0
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>
ASN54 On 31/01/2030 Spot Bond				100.35621		100.34075				0.00	0
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>
ASN54 On 28/11/2022 Spot Bond				99.90995		99.89167				0.00	0
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>
ASN54 On 02/03/2021 Spot Bond			4.36700	101.00501	4.36700	100.99304				0.00	0
<b>Total ASN544 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN544</b>										<b>0.00</b>	<b>0</b>
ASN54 On 31/07/2023 Spot Bond			10.60000	100.68713	10.60000	100.65840				0.00	0
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>
ASN54 On 09/03/2021 Spot Bond			4.37000	100.92189	4.37000	100.90992				0.00	0
<b>Total ASN546 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ASN546</b>										<b>0.00</b>	<b>0</b>
ASN55 On 31/01/2024 Spot Bond			10.47000	100.67888	10.47000	100.65050				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ASN557 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN557</b>									<b>0.00</b>	<b>0</b>
ASN557 On 31/01/2024 Spot Bond			10.55000	100.63380	10.55000	100.60491			0.00	0
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>
ASN558 On 05/02/2024 Spot Bond				100.31199		100.29634			0.00	0
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>
ASN560 On 10/05/2021 Spot Bond			4.74200	100.20787	4.74200	100.19488			0.00	0
<b>Total ASN561 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN561</b>									<b>0.00</b>	<b>0</b>
ASN561 On 10/05/2021 Spot Bond				100.19344		100.17949			0.00	0
<b>Total ASN562 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN562</b>									<b>0.00</b>	<b>0</b>
ASN562 On 10/05/2021 Spot Bond				100.19344		100.17949			0.00	0
<b>Total ASN563 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN563</b>									<b>0.00</b>	<b>0</b>
ASN563 On 17/05/2021 Spot Bond			4.74200	100.15590	4.74200	100.14291			0.00	0
<b>Total ASN565 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN565</b>									<b>0.00</b>	<b>0</b>
ASN565 On 19/05/2021 Spot Bond			4.74200	100.06496	100.00000	100.00000			0.00	0 28
<b>Total ASN566 SPOT</b>									<b>0.00</b>	<b>0 28;</b>
<b>Total For ASN566</b>									<b>0.00</b>	<b>0 28;</b>
ASN566 On 24/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	40
<b>Total ASN567 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,</b>
<b>Total For ASN567</b>								<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,</b>
ASN567 On 24/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	70,000,000,000	70
<b>Total ASN570 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>70,</b>
<b>Total For ASN570</b>								<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>70,</b>
BAW21 On 24/03/2022 Spot Bond			5.63000	107.69984	5.50500	107.81649		0.00	0	0
<b>Total BAW21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.90965	9.30000	103.88356		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
<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				101.52282		101.50799				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				100.25150		101.62879				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				100.02787		100.01398				0.00	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond				100.01983		100.00694				0.00	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond				100.76855		100.75510				0.00	0
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>
BAW33 On 13/10/2023 Spot Bond			6.10000	102.37492	5.97500	102.65902				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				101.53670		101.52216				0.00	0 1
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0 1;</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0 1;</b>
BAW35 On 18/02/2022 Spot Bond				100.07730		100.06392				0.00	0
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>
BAW36 On 18/02/2024 Spot Bond				100.08762		100.07251				0.00	0
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond				103.47429		103.45432				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>
BAYA6 On 30/06/2020 Spot Bond				101.32411						0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond				101.23427		101.21200				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>
BAYA66 On 31/03/2021 Spot Bond				101.21940		101.19741				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			8.43000	106.91660	8.30500	107.13788				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>
BAYA70 On 30/06/2021 Spot Bond				101.12220		101.10200				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				101.37648		101.35827				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			10.56000	111.15510	10.43500	111.62796				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				101.03103		101.01072				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				101.11399		101.09353				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				100.84062		100.82062				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				100.84073		100.82072				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				100.82043		100.80016				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				101.27169		101.24874			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				101.27169		101.24874			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				100.86949		100.84649			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				101.30912		101.28548			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				101.27118		101.24823			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				101.30852		101.28488			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 31/01/2023 Spot Bond				101.23355		101.21130			0.00	0
<b>Total BAYA84 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA84</b>									<b>0.00</b>	<b>0</b>
BAYA84 On 31/12/2023 Spot Bond				101.30836		101.28472			0.00	0
<b>Total BAYA85 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA85</b>									<b>0.00</b>	<b>0</b>
BAYB11 On 30/06/2021 Spot Bond				101.45857		101.43219			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				101.49505		101.46798			0.00	0
<b>Total BAYB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB13</b>									<b>0.00</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond				101.49505		101.46798			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				101.49505		101.46798				0.00	0
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>
BAYB15 On 30/09/2024 Spot Bond				101.53265		101.50489				0.00	0
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>
BAYB17 On 30/09/2022 Spot Bond				101.49570		101.46862				0.00	0
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>
BAYB18 On 30/09/2022 Spot Bond				101.86128		101.83479				0.00	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>
BAYB19 On 30/06/2023 Spot Bond				101.57046		101.54201				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				100.23326		100.21849				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>
BD0302 On 18/04/2028 Spot Bond			7.50500	106.21631	7.38000	106.89413				0.00	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond				100.30417		100.28808				0.00	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond				100.34493		100.33070				0.00	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>
BDX32 On 01/04/2022 Spot Bond				100.72904		100.71502				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				101.23023		101.21436			0.00	0
<b>Total BDX33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BDX33</b>									<b>0.00</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			7.23000	106.25565	7.10500	106.41992			0.00	0
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond				99.86692		99.84770			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				100.85795		100.84315			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			7.13000	104.78221	7.00500	104.78716			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				101.32116		101.30359			0.00	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			6.23000	102.76534	6.10500	102.80913			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				102.16433		102.14979			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				103.71508		103.70056			0.00	0
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond				99.98080		99.96119			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				100.27612		100.25531			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total BGL17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL17</b>									<b>0.00</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond				102.79308		102.77741			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				104.60599		104.59050			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				106.03440		106.01606			0.00	0
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond				101.16745		101.15326			0.00	0
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond				100.21248		100.19897			0.00	0
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond				100.40148		100.38748			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			5.97000	111.65471	5.84500	111.96477			0.00	0
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond				100.99070		100.97753			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				101.25251		101.23914			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				99.79112		99.77677			0.00	0
<b>Total BID14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID14</b>									<b>0.00</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond				100.44070		100.42691			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond				100.46116		100.44337				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				100.75831		100.74085				0.00	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>
BNPP0 On 21/02/2023 Spot Bond				99.48720		99.41700				0.00	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>
BNPP0 On 05/01/2025 Spot Bond				96.15950		95.98400				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				64.13330		63.84600				0.00	0
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>
BNPP0 On 11/08/2021 Spot Bond				100.16199		100.14951				0.00	0
<b>Total BNPP08 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BNPP08</b>										<b>0.00</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond				100.87366		100.86029				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				100.44893		100.43557				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				99.78002		99.76509				0.00	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>
BPPF1 On 19/11/2022 Spot Bond				100.03303		100.06588				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				100.18605		100.21853				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				98.71386		98.69963			0.00	0
<b>Total BPPF21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF21</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BPPF22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF22</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 16/07/2023 Spot Bond				100.57166		100.55636			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				100.29647		100.28233			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				100.31927		100.30404			0.00	0
<b>Total BPPF25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF25</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 12/10/2021 Spot Bond				100.57944		100.56618			0.00	0
<b>Total BPPF26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF26</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 12/10/2023 Spot Bond				100.62391		100.60961			0.00	0
<b>Total BPPF27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF27</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 03/11/2021 Spot Bond				100.28333		100.26981			0.00	0
<b>Total BPPF28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF28</b>									<b>0.00</b>	<b>0</b>
BPPF2: On 03/11/2022 Spot Bond				100.29644		100.28229			0.00	0
<b>Total BPPF29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF29</b>									<b>0.00</b>	<b>0</b>
BPPF3: On 03/11/2023 Spot Bond				100.30783		100.29315			0.00	0
<b>Total BPPF30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF30</b>									<b>0.00</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond				100.92807		100.91306			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.23132		100.21465				0.00	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			4.83000	104.57251	4.70500	104.58434				0.00	0
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond				100.18503		100.15009				0.00	1,875,000,000
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>1,875,000,000</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>1,875,000,000</b>
CBL29 On 30/04/2024 Spot Bond				100.12951		100.11491				0.00	0
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			7.00000	113.92300	6.87500	114.18654				0.00	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			7.35000	114.62428	7.22500	114.99045				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			7.88000	116.17688	7.75500	116.60950				0.00	0 1
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0 1,1</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0 1,1</b>
CCT04 On 17/07/2027 Spot Bond			9.30000	103.41781	9.17500	103.74315				0.00	0 1
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0 1,1</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0 1,1</b>
CGR42 On 03/08/2023 Spot Bond				100.47275		100.45019				0.00	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond				100.33489		100.31375				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.45592		100.43611				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				99.90087		99.88079				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				99.89335		99.87180				0.00	0
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>
CGR50 On 23/10/2023 Spot Bond				100.65557		100.63379				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				100.69600		100.67285				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>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.48504	10.11000	101.45789				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>
CLN193 On 29/08/2021 Spot Bond			3.14000	158.69742	3.14000	158.68391				0.00	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			2.15000	161.43812	2.15000	161.42857				0.00	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			4.77000	112.29100	4.77000	112.29100				0.00	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				103.47200		103.47200				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>
CLN341 On 20/12/2023 Spot Bond				100.66304		100.64494				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			7.00000	114.21102	6.87500	114.55036			0.00	0
<b>Total CLN362 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN362</b>									<b>0.00</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0
<b>Total CLN364 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN364</b>									<b>0.00</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			8.70700	126.61600	8.70700	126.61600			0.00	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond				100.33931		100.31808			0.00	0
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond				100.49156		100.47464			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>
CLN371 On 20/03/2024 Spot Bond				107.17448		107.16090			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>
CLN376 On 20/03/2021 Spot Bond			5.82500	104.53960	5.70000	104.53189			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>
CLN379 On 20/03/2024 Spot Bond			10.98000	103.46479	10.98000	103.43424			0.00	0
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond				119.49400		119.49400			0.00	0
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond				100.92522		100.90674			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>
CLN384 On 20/09/2024 Spot Bond			6.50000	122.00800	6.50000	122.00800			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				106.42100		106.42100				0.00	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				101.01129		100.99600				0.00	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>
CLN386 On 20/09/2022 Spot Bond				101.02025		101.00482				0.00	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>
CLN394 On 14/11/2022 Spot Bond				100.14606		100.12962				0.00	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.14484		100.12854				0.00	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>
CLN399 On 20/03/2021 Spot Bond				168.03000		168.03000				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>
CLN440 On 24/05/2021 Spot Bond			5.72500	104.21766	5.60000	104.23323				0.00	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>
CLN445 On 31/01/2022 Spot Bond			2.15000	168.38498	2.15000	168.37504				0.00	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			5.26000	133.77448	5.18000	134.15110				0.00	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.70000	131.62279	5.62000	131.99079				0.00	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>
CLN454 On 20/12/2021 Spot Bond				103.44900		103.44900				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond				100.11345		100.09684			0.00	0
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond				100.18141		100.16654			0.00	0
<b>Total CLN458 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN458</b>									<b>0.00</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond				100.33139		100.31731			0.00	0
<b>Total CLN460 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN460</b>									<b>0.00</b>	<b>0</b>
CLN464 On 13/03/2022 Spot Bond			6.43000	108.14990	6.30500	108.25958			0.00	0
<b>Total CLN464 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN464</b>									<b>0.00</b>	<b>0</b>
CLN465 On 14/03/2022 Spot Bond				101.62392		101.60830			0.00	0
<b>Total CLN465 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN465</b>									<b>0.00</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond				101.12422		101.10751			0.00	0
<b>Total CLN468 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN468</b>									<b>0.00</b>	<b>0</b>
CLN469 On 28/03/2022 Spot Bond				101.41563		101.40073			0.00	0
<b>Total CLN469 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN469</b>									<b>0.00</b>	<b>0</b>
CLN472 On 19/11/2022 Spot Bond				100.04184		100.06941			0.00	0
<b>Total CLN472 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN472</b>									<b>0.00</b>	<b>0</b>
CLN475 On 23/06/2021 Spot Bond				99.36600		99.36600			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>
CLN477 On 29/11/2021 Spot Bond			100.00000	60.34043	100.00000	60.20541			0.00	0
<b>Total CLN477 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN477</b>									<b>0.00</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.15313		100.13787				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				100.26197		100.24886				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				100.43390		100.42030				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			5.92500	104.98041	5.80000	105.05914				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	104.45900	10.16000	104.45900				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			6.23000	104.59818	6.10500	104.75369				0.00	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>
CLN488 On 28/03/2022 Spot Bond				101.40788		101.39312				0.00	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>
CLN490 On 20/06/2022 Spot Bond				101.19588		101.17772				0.00	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>
CLN493 On 29/08/2022 Spot Bond				99.92107		99.90503				0.00	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			6.63000	110.43072	6.50500	110.82404				0.00	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond				102.13074		102.11687				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN497 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN497</b>									<b>0.00</b>	<b>0</b>
CLN497 On 20/05/2021 Spot Bond				100.02977		100.01507			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>
CLN500 On 11/10/2022 Spot Bond				100.73189		100.71539			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				100.77366		100.75621			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>
CLN503 On 11/10/2024 Spot Bond				100.10932		100.09114			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				101.27709		101.26209			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				101.46982		101.45172			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				101.33608		101.31990			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				93.58950		93.57078			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	104.44579	9.96000	104.41776			0.00	0
<b>Total CLN516 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN516</b>									<b>0.00</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	103.18937	10.01000	103.16169			0.00	0
<b>Total CLN517 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN517</b>									<b>0.00</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond				99.98404		99.96794			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	102.55663	9.60000	102.53903				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				101.11042		101.09502				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				99.92887		99.91439				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				100.14189		100.12600				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	104.26267	9.20000	104.23678				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				100.44611		100.43101				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				100.96960		100.95428				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				101.52484		101.51081				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				100.92160		100.90590				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				100.40417		100.39008				0.00	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>
CLN529 On 12/03/2021 Spot Bond				101.03766		101.02328				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>
CLN530 On 12/03/2023 Spot Bond				101.11042		101.09502				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>
CLN531 On 20/06/2023 Spot Bond				101.10900		101.09218				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>
CLN533 On 18/07/2025 Spot Bond				100.61118		100.59474				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>
CLN534 On 18/07/2025 Spot Bond			8.73000	106.85285	8.60500	107.29403				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>
CLN535 On 18/07/2023 Spot Bond				99.23433		99.21677				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>
CLN536 On 25/01/2023 Spot Bond				100.46734		100.45178				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>
CLN537 On 17/01/2024 Spot Bond				100.69658		100.67783				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>
CLN540 On 20/12/2023 Spot Bond				135.43800		135.36000				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>
CLN541 On 30/05/2022 Spot Bond				99.92575		99.91065				0.00	0 14
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0 14,</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0 14,</b>
CLN542 On 17/01/2024 Spot Bond				100.68152		100.66317				0.00	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>
CLN545 On 21/08/2026 Spot Bond			8.20000	108.00112	8.07500	108.54982				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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			8.25000	110.31431	8.12500	110.73430				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			8.34000	109.86786	8.21500	110.34473				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				303.30922		306.28814				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				98.81318		98.81318				0.00	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>
CLN554 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>
CLN555 On 15/11/2023 Spot Bond				100.14814		100.13123				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 12/11/2023 Spot Bond				100.18651		100.17077				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 24/11/2024 Spot Bond				99.99987		99.98491				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 17/01/2024 Spot Bond				100.77183		100.75103				0.00	0 4
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0 4</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0 4</b>
CLN559 On 20/12/2023 Spot Bond				120.59300		119.73700				0.00	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>
CLN560 On 11/02/2026 Spot Bond				100.21101		100.19460				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>
CLN561 On 12/11/2025 Spot Bond			10.19000	102.77790	10.19000	102.74969				0.00	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			8.20000	110.42963	8.07500	110.91008				0.00	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>
CLN563 On 08/02/2024 Spot Bond				100.25491		100.23878				0.00	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond				100.02656		100.01335				0.00	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>
CLN565 On 17/01/2024 Spot Bond				103.12298		103.10397				0.00	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond				99.87968		99.86434				0.00	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>
CLN567 On 11/02/2024 Spot Bond				100.19868		100.18322				0.00	0
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>
CLN568 On 13/05/2021 Spot Bond				100.15952		100.14168				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>
CLN569 On 13/05/2021 Spot Bond				100.29275		100.27630				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>
CLN570 On 12/11/2025 Spot Bond			8.43000	108.76909	8.30500	109.24179				0.00	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond				100.19628		100.17971				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.44086		100.42629				0.00	0
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond				100.19973		100.18420				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				101.10900		101.09341				0.00	0
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>
CLN575 On 20/06/2024 Spot Bond				101.21527		101.19680				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				100.58587		100.57011				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				100.84710		100.83067				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				100.21998		100.20413				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				99.93047		99.91631				0.00	0 27
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0 27,1</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0 27,1</b>
CLN582 On 16/09/2025 Spot Bond				101.28126		101.26267				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				100.53076		100.51651				0.00	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>
CLN584 On 31/05/2022 Spot Bond				99.93244		99.91869				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN585 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN585</b>									<b>0.00</b>	<b>0</b>
CLN585 On 16/09/2025 Spot Bond				102.82048		102.80391			0.00	0
<b>Total CLN586 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN586</b>									<b>0.00</b>	<b>0</b>
CLN586 On 10/06/2026 Spot Bond				101.18825		101.17255			0.00	0
<b>Total CLN587 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN587</b>									<b>0.00</b>	<b>0</b>
CLN587 On 14/06/2022 Spot Bond				101.01213		100.99806			0.00	0
<b>Total CLN588 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN588</b>									<b>0.00</b>	<b>0</b>
CLN588 On 18/06/2024 Spot Bond				101.05500		101.03953			0.00	0
<b>Total CLN589 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN589</b>									<b>0.00</b>	<b>0</b>
CLN589 On 16/09/2025 Spot Bond				101.25679		101.23856			0.00	0
<b>Total CLN590 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN590</b>									<b>0.00</b>	<b>0</b>
CLN590 On 05/12/2026 Spot Bond				103.05686		103.04189			0.00	0
<b>Total CLN591 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN591</b>									<b>0.00</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond			3.68000	111.73998	3.60000	112.06239			0.00	0
<b>Total CLN592 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN592</b>									<b>0.00</b>	<b>0</b>
CLN592 On 24/11/2024 Spot Bond				99.99987		99.98518			0.00	0
<b>Total CLN593 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN593</b>									<b>0.00</b>	<b>0</b>
CLN593 On 27/06/2022 Spot Bond				100.86767		100.85294			0.00	0
<b>Total CLN595 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN595</b>									<b>0.00</b>	<b>0</b>
CLN595 On 24/11/2024 Spot Bond				99.99987		99.98518			0.00	0
<b>Total CLN596 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN596</b>									<b>0.00</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	102.30232	9.16000	102.27702			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond				100.79852		100.78305				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				101.08017		101.06591				0.00	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond				101.05500		101.03953				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>
CLN601 On 18/06/2024 Spot Bond				101.05500		101.03953				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>
CLN602 On 04/06/2023 Spot Bond				100.19200		100.19200				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>
CLN603 On 05/08/2024 Spot Bond			8.74500	100.45025	8.74500	100.42650				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>
CLN604 On 05/08/2024 Spot Bond				100.27328		100.25884				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>
CLN605 On 12/08/2022 Spot Bond				100.17688		100.16195				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>
CLN606 On 14/04/2026 Spot Bond				100.80139		100.78200				0.00	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond				100.60617		100.58987				0.00	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond				100.02872		100.01443				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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	102.97130	9.32000	102.94553				0.00	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond				100.44712		100.43231				0.00	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>
CLN611 On 14/04/2026 Spot Bond				100.79582		100.77657				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				101.20272		101.18741				0.00	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>
CLN613 On 22/08/2022 Spot Bond				100.02769		100.01394				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				99.93038		99.91623				0.00	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>
CLN615 On 30/09/2022 Spot Bond				100.86004		100.84674				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				96.11200		96.11200				0.00	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>
CLN617 On 20/12/2024 Spot Bond				102.78140		102.76664				0.00	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>
CLN618 On 20/12/2022 Spot Bond				101.17101		101.15323				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>
CLN618 On 30/11/2021 Spot Bond				99.93241		99.91866				0.00	0
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>
CLN619 On 28/10/2024 Spot Bond				100.39679		100.38211				0.00	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>
CLN620 On 28/10/2022 Spot Bond				100.39537		100.38074				0.00	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>
CLN621 On 28/04/2021 Spot Bond				100.36606		100.35252				0.00	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>
CLN622 On 20/12/2024 Spot Bond				91.72800		91.72800				0.00	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>
CLN623 On 25/01/2023 Spot Bond				100.47548		100.45965				0.00	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond			6.29000	105.55964	6.16500	105.77186				0.00	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>
CLN625 On 19/08/2025 Spot Bond				100.03909		100.06727				0.00	0
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>
CLN626 On 31/07/2034 Spot Bond				89.58134		89.50931				0.00	0
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>
CLN627 On 31/07/2034 Spot Bond			11.97500	82.61267	11.82500	83.44845				0.00	0
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>
CLN628 On 20/11/2021 Spot Bond				100.02638		100.01325				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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			8.90000	102.30853	8.77500	102.74580				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				100.03869		100.06694				0.00	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>
CLN63( On 21/05/2021 Spot Bond				100.02697		100.01361				0.00	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>
CLN63( On 09/10/2034 Spot Bond				100.88714		100.86714				0.00	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>
CLN63( On 09/05/2022 Spot Bond				100.23132		100.21573				0.00	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>
CLN63( On 19/08/2025 Spot Bond				101.55247		101.58113				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>
CLN63( On 21/11/2024 Spot Bond				100.02737		100.01375				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>
CLN63( On 19/08/2025 Spot Bond				100.03828		100.06662				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>
CLN63( On 19/02/2022 Spot Bond				100.22699		100.06262				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>
CLN63( On 12/08/2022 Spot Bond				100.17200		100.15747				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>
CLN64( On 19/08/2025 Spot Bond				100.04644		100.07310				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN640 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN640</b>									<b>0.00</b>	<b>0</b>
CLN640 On 17/10/2023 Spot Bond				100.53381		100.51948			0.00	0
<b>Total CLN643 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN643</b>									<b>0.00</b>	<b>0</b>
CLN643 On 21/11/2024 Spot Bond				100.02753		100.01383			0.00	0
<b>Total CLN644 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN644</b>									<b>0.00</b>	<b>0</b>
CLN644 On 18/12/2024 Spot Bond				101.03455		101.01938			0.00	0
<b>Total CLN645 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN645</b>									<b>0.00</b>	<b>0</b>
CLN645 On 29/01/2022 Spot Bond				100.40879		100.39306			0.00	0
<b>Total CLN646 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN646</b>									<b>0.00</b>	<b>0</b>
CLN646 On 18/12/2024 Spot Bond				101.03641		101.02121			0.00	0
<b>Total CLN647 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN647</b>									<b>0.00</b>	<b>0</b>
CLN647 On 19/08/2025 Spot Bond				100.03828		100.06662			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				99.92825		99.91369			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				100.03828		100.06662			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				100.02042		100.05243			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				100.03828		100.06662			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 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				99.75100		99.75100			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				101.24188		101.22299			0.00	0
<b>Total CLN656 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN656</b>									<b>0.00</b>	<b>0</b>
CLN656 On 13/10/2026 Spot Bond				100.91186		100.89029			0.00	0
<b>Total CLN657 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN657</b>									<b>0.00</b>	<b>0</b>
CLN657 On 20/06/2025 Spot Bond				101.79312		101.77822			0.00	0
<b>Total CLN658 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN658</b>									<b>0.00</b>	<b>0</b>
CLN658 On 20/06/2023 Spot Bond				101.05934		101.04329			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>
CLN659 On 20/12/2023 Spot Bond				101.10009		101.08341			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>
CLN660 On 20/06/2023 Spot Bond				99.37400		99.38500			0.00	0
<b>Total CLN661 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN661</b>									<b>0.00</b>	<b>0</b>
CLN661 On 20/12/2023 Spot Bond				97.12400		97.12400			0.00	0
<b>Total CLN662 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN662</b>									<b>0.00</b>	<b>0</b>
CLN662 On 20/12/2024 Spot Bond				107.33400		107.40400			0.00	0
<b>Total CLN663 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN663</b>									<b>0.00</b>	<b>0</b>
CLN663 On 20/12/2023 Spot Bond				130.29900		130.34800			0.00	0
<b>Total CLN664 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN664</b>									<b>0.00</b>	<b>0</b>
CLN664 On 27/02/2023 Spot Bond				100.21907		100.20313			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN665 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN665</b>									<b>0.00</b>	<b>0</b>
CLN665 On 02/04/2026 Spot Bond				100.95821		100.93958			0.00	0
<b>Total CLN666 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN666</b>									<b>0.00</b>	<b>0</b>
CLN666 On 19/08/2025 Spot Bond				100.05623		100.08087			0.00	0
<b>Total CLN667 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN667</b>									<b>0.00</b>	<b>0</b>
CLN667 On 02/05/2023 Spot Bond				105.57823		105.55919			0.00	0
<b>Total CLN668 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN668</b>									<b>0.00</b>	<b>0</b>
CLN668 On 18/09/2024 Spot Bond				103.09281		103.07636			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				99.92336		99.90777			0.00	0
<b>Total CLN670 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN670</b>									<b>0.00</b>	<b>0</b>
CLN670 On 19/08/2025 Spot Bond				100.04780		100.07418			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				101.14913		101.13412			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			4.13414	113.34187	4.13746	113.31507			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			4.13414	113.34260	4.13746	113.31580			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				101.54851		101.53296			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				100.04984		100.07580			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>
CLN676 On 19/08/2025 Spot Bond				100.05528		100.08011				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				102.19072		102.16452				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				101.02019		101.00474				0.00	0
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>
CLN679 On 28/02/2023 Spot Bond				100.34725		100.33373				0.00	0
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>
CLN680 On 19/08/2025 Spot Bond				100.05161		100.07720				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				101.10547		101.09141				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				100.97413		100.95941				0.00	0
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>
CLN683 On 21/06/2023 Spot Bond				101.00251		100.98735				0.00	0
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>
CLN684 On 12/02/2025 Spot Bond				100.19101		100.17488				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				101.16388		101.14621				0.00	740,000,000
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>
<b>Total For CLN686</b>										<b>0.00</b>	<b>740,000,000</b>
CLN686 On 21/12/2026 Spot Bond				101.19745		101.17925				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>
CLN687 On 21/06/2025 Spot Bond				101.19721		101.17902				0.00	0
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>
CLN688 On 21/12/2026 Spot Bond				101.04679		101.03093				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				100.83732		100.82315				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				101.04685		101.03100				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>
CLN692 On 17/05/2025 Spot Bond				100.14629		100.12496				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>
CLN693 On 31/01/2022 Spot Bond			9.51000	91.56524	9.51000	91.54174				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>
CLN694 On 07/07/2021 Spot Bond				100.88273		100.86451				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>
CLN695 On 31/01/2024 Spot Bond			9.57000	91.23124	9.57000	91.20768				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>
CLN696 On 28/02/2025 Spot Bond			11.19500	83.68553	11.19500	83.66034				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>
CLN697 On 31/08/2024 Spot Bond			11.45500	82.11141	11.45500	82.08614				0.00	0
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>
CLN698 On 21/12/2026 Spot Bond				103.93722		103.92696				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>
CLN700 On 28/02/2023 Spot Bond				99.93558		99.92245				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				100.17943		100.16546				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	86.71485	10.86000	86.68967				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	79.13287	10.39000	79.11073				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				100.71402		100.69833				0.00	0
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>
CLN705 On 31/08/2024 Spot Bond			11.10000	84.27180	11.10000	84.24665				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>
CLN706 On 28/02/2035 Spot Bond			10.88000	85.65288	10.88000	85.62782				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>
CLN707 On 19/08/2025 Spot Bond				100.05799		100.08227				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>
CLN708 On 11/09/2026 Spot Bond				101.10709		101.09225				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>
CLN709 On 26/08/2025 Spot Bond				101.02180		101.00633				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>
CLN710 On 31/01/2025 Spot Bond			11.19500	80.72086	11.19500	80.69658				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN710 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN710</b>									<b>0.00</b>	<b>0</b>
CLN711 On 31/01/2024 Spot Bond			11.15500	80.97057	11.15500	80.94631			0.00	0
<b>Total CLN711 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN711</b>									<b>0.00</b>	<b>0</b>
CLN712 On 11/03/2021 Spot Bond				101.98914		101.97556			0.00	0
<b>Total CLN712 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN712</b>									<b>0.00</b>	<b>0</b>
CLN713 On 12/02/2022 Spot Bond				100.16211		100.14840			0.00	0
<b>Total CLN713 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN713</b>									<b>0.00</b>	<b>0</b>
CLN714 On 21/06/2025 Spot Bond				101.02889		101.01331			0.00	0
<b>Total CLN714 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN714</b>									<b>0.00</b>	<b>0</b>
CLN715 On 21/06/2025 Spot Bond				101.02889		101.01331			0.00	0
<b>Total CLN715 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN715</b>									<b>0.00</b>	<b>0</b>
CLN716 On 21/06/2025 Spot Bond				101.02889		101.01331			0.00	0
<b>Total CLN716 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN716</b>									<b>0.00</b>	<b>0</b>
CLN717 On 31/01/2024 Spot Bond			11.35500	79.73373	11.35500	79.70942			0.00	0
<b>Total CLN717 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN717</b>									<b>0.00</b>	<b>0</b>
CLN718 On 20/06/2021 Spot Bond				100.65873		100.64621			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>
CLN719 On 11/09/2026 Spot Bond				100.99435		100.98103			0.00	0
<b>Total CLN719 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN719</b>									<b>0.00</b>	<b>0</b>
CLN720 On 31/01/2037 Spot Bond			11.52500	78.70511	11.52500	78.68076			0.00	0
<b>Total CLN720 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN720</b>									<b>0.00</b>	<b>0</b>
CLN721 On 31/01/2024 Spot Bond			11.47000	79.03565	11.47000	79.01131			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				99.93739		101.09203				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	79.76430	11.35000	79.73998				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				100.94202		100.92779				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				100.94202		100.92779				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				100.94202		100.92779				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				100.95975		100.94525				0.00	0
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>
CLN727 On 21/06/2025 Spot Bond				100.95975		100.94525				0.00	0
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>
CLN728 On 21/06/2025 Spot Bond				100.95975		100.94525				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>
CLN729 On 31/01/2024 Spot Bond			10.94000	82.33327	10.94000	82.30905				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>
CLN730 On 31/01/2024 Spot Bond			10.77500	83.40294	10.77500	83.37877				0.00	0
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>
CLN731 On 31/07/2024 Spot Bond			10.67500	84.06154	10.67500	84.03740				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN732 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN732</b>									<b>0.00</b>	<b>0</b>
CLN732 On 21/12/2027 Spot Bond				100.00000		100.00000			0.00	0
<b>Total CLN733 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN733</b>									<b>0.00</b>	<b>0</b>
CLN733 On 11/09/2026 Spot Bond				100.22795		100.21447			0.00	0
<b>Total CLN734 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN734</b>									<b>0.00</b>	<b>0</b>
CLN734 On 12/09/2022 Spot Bond				100.21263		100.19472			0.00	0
<b>Total CLN735 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN735</b>									<b>0.00</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			7.50500	106.21631	7.38000	106.89413			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				100.11208		100.09567			0.00	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			7.63000	112.08895	7.50500	112.33934			0.00	0 13
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0 13,</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0 13,</b>
COJ07 On 23/03/2021 Spot Bond			5.40500	104.97030	5.28000	104.96485			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			9.35000	110.65737	9.22500	111.17492			0.00	0 2
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0 2,</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0 2,</b>
COJG0 On 09/06/2024 Spot Bond			6.41000	113.15410	6.28500	113.52596			0.00	0 69
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0 69,</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0 69,</b>
COT01 On 03/04/2023 Spot Bond			7.06500	107.52562	6.94000	107.75261			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			9.76000	106.23241	9.63500	106.84657			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>
COT03 On 05/06/2028 Spot Bond			9.85000	100.08435	9.72500	100.69150				0.00	0 8
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0 8;</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0 8;</b>
CPV01 On 30/06/2029 Spot Bond			9.43000	107.49881	9.30500	107.96141				0.00	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond				100.02129		100.00516				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				101.04679		101.03094				0.00	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond				101.05123		101.03584				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				101.85864		101.84200				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				99.79529		99.77820				0.00	0
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>
DENG9 On 31/01/2023 Spot Bond				100.47876		100.46029				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				101.19920		101.18313				0.00	0
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>
DNG10 On 23/09/2021 Spot Bond				101.02341		101.00743				0.00	0
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>
DNG10 On 28/09/2021 Spot Bond				100.94345		100.92740				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total DNG102 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DNG102</b>									<b>0.00</b>	<b>0</b>
DNG10 On 10/12/2021 Spot Bond				101.19328		101.17723			0.00	0
<b>Total DNG103 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DNG103</b>									<b>0.00</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond				102.43558		102.39801			0.00	0
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond				100.02693		100.01355			0.00	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond				101.05992		101.04690			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			8.60000	108.55712	8.47500	108.94011			0.00	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond				100.53020		100.51728			0.00	0
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>
DSY05 On 21/08/2023 Spot Bond				100.02940		100.01483			0.00	0
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			6.18000	102.53586	6.05500	102.55845			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			6.54500	106.32383	6.42000	106.54712		215,827,920,000.00		32,976,000
<b>Total DV23 SPOT</b>								<b>215,827,920,000.00</b>		<b>32,976,000</b>
<b>Total For DV23</b>								<b>215,827,920,000.00</b>		<b>32,976,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	27.59475	100.00000	27.53401			0.00	0
DV23/R On 27/02/2023 Spot Bond			100.00000	27.59475	100.00000	27.53401			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DV24 On 18/02/2024 Spot Bond			6.10000	109.81708	5.97500	110.15614			0.00	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078			0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078			0.00	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.33000	93.81056	11.18500	94.50276			0.00	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16345	10.10000	100.13619			0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16345	10.10000	100.13619			0.00	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond				99.93017		99.91596			0.00	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond				100.54720		100.53222			0.00	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>
DVF22B On 29/08/2022 Spot Bond				98.85936		98.84376			0.00	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>
DVF22C On 24/10/2022 Spot Bond				100.65168		100.63772			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				97.66781		97.64968			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				98.29165		98.27493			0.00	0
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond				96.58050		96.55909			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond				99.16373		99.14316				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				99.94055		99.92842				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				96.88234		96.86572				0.00	5,450,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>5,450,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>5,450,000,000</b>
DVFB2 On 31/05/2026 Spot Bond				100.37538		100.36231				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				100.31570		100.30201				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				95.24165		95.22178				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				100.33370		100.31922				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				100.03160		100.01595				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				100.03317		100.01671				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			4.70000	104.62145	4.70000	104.60825				0.00	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			5.63500	108.52212	5.51000	108.63564				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			6.54000	113.76460	6.41500	114.10559				0.00	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			5.20500	105.18034	5.21000	105.11853				0.00	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.98000	92.56453	4.98000	92.55195				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	131.74817	2.25000	131.74003				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			4.11000	139.85184	4.11000	139.83611				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			4.12300	125.76199	4.12300	125.74782				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			4.16500	121.72364	4.16500	121.70977				0.00	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.84500	106.75415	4.85000	106.69284				0.00	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			4.95000	94.56329	4.95000	94.55052				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	131.74817	2.25000	131.74003				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				144.44505		144.78193				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				142.13979		142.47153				0.00	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>
ELN005 On 13/03/2025 Spot Bond				100.00000		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				109.49133		109.75028				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				108.55854		108.81489				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				108.94481		109.20699				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				107.30127		107.56022				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				99.65986		99.90046				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				101.06786		101.31568				0.00	0
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>
ELN012 On 23/12/2021 Spot Bond				100.26231		100.49234				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ELN012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ELN012</b>									<b>0.00</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			5.61000	105.11766	5.48500	105.10728			0.00	0 20
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0 20,1</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0 20,1</b>
EMM03 On 04/05/2024 Spot Bond			8.92000	106.16230	8.79500	106.48517			0.00	0 36
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0 36,;</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0 36,;</b>
EMM04 On 16/05/2028 Spot Bond			10.93000	97.42920	10.78500	97.79700			0.00	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.28000	101.88008	11.13500	102.28514			0.00	0
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>
EMM06 On 23/06/2025 Spot Bond			9.00000	104.24366	8.87500	104.47465		1,743,849,900,000.00		193,761,100
<b>Total EMM06 SPOT</b>								<b>1,743,849,900,000.00</b>		<b>193,761,100</b>
<b>Total For EMM06</b>								<b>1,743,849,900,000.00</b>		<b>193,761,100</b>
EMM07 On 10/07/2027 Spot Bond			9.00000	105.43942	8.87500	105.77043			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			11.44000	79.38971	11.29500	79.67416			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			10.37000	103.00563	10.23000	103.47288			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			11.44000	97.28766	11.29500	97.73617			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>
EPF014 On 28/05/2021 Spot Bond				100.00531		99.99182			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				99.88271		99.86775			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>
EPF015 On 07/09/2021 Spot Bond				101.08386		101.07007				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>
EPF016 On 07/09/2023 Spot Bond				101.11626		101.10205				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>
EPF017 On 13/12/2025 Spot Bond				101.07098		101.05608				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>
EPF018 On 12/09/2022 Spot Bond				101.04152		101.02708				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>
EPF019 On 07/11/2022 Spot Bond				100.23479		100.22006				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>
EPF020 On 02/09/2023 Spot Bond				99.91043		99.89528				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>
EPF021 On 12/03/2021 Spot Bond				100.93333		100.92041				0.00	0
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>
EPFC46 On 10/11/2021 Spot Bond				100.20857		100.19353				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>
EQT002 On 03/06/2022 Spot Bond				99.90607		99.89236				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>
EQT002 On 03/06/2024 Spot Bond				99.90317		99.88905				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>
EQT003 On 16/04/2025 Spot Bond				100.54650		100.53188				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>
EQT004 On 10/09/2023 Spot Bond				101.17360		101.15810			0.00	0
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>
EQT005 On 30/10/2023 Spot Bond				100.35328		100.33795			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>
ERS3B6 On 17/05/2022 Spot Bond				100.10406		100.08880			0.00	0
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>
ERS3B7 On 17/08/2022 Spot Bond				100.09926		100.08468			0.00	0
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>
ERS3C6 On 17/05/2022 Spot Bond				100.11166		100.09532			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>
ERS3C7 On 17/08/2022 Spot Bond				100.10021		100.08549			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>
ERSA25 On 17/08/2022 Spot Bond				100.10496		100.08957			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>
ERSA25 On 17/05/2022 Spot Bond				100.09778		100.08341			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>
ERSA26 On 17/08/2022 Spot Bond				100.09546		100.08142			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>
ERSA27 On 17/08/2023 Spot Bond				100.10972		100.09365			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>
ES23 On 25/01/2023 Spot Bond			5.94000	108.07412	5.81500	108.29140			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.81196	10.00000	100.78478			0.00	0
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			8.11000	102.04550	7.98500	102.53576		947,734,600,000.00	116,860,000	5
<b>Total ES26 SPOT</b>								<b>947,734,600,000.00</b>	<b>116,860,000</b>	<b>5</b>
<b>Total For ES26</b>								<b>947,734,600,000.00</b>	<b>116,860,000</b>	<b>5</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.11477	7.85000	103.09297		0.00	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.32500	78.04520	11.17500	78.83594		1,389,321,555,000.00	122,677,400	11
<b>Total ES33 SPOT</b>								<b>1,389,321,555,000.00</b>	<b>122,677,400</b>	<b>11</b>
<b>Total For ES33</b>								<b>1,389,321,555,000.00</b>	<b>122,677,400</b>	<b>11</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.34984	7.50000	103.32882		0.00	0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.92000	76.60492	11.77000	77.48421		897,993,200,000.00	75,335,000	3
<b>Total ES42 SPOT</b>								<b>897,993,200,000.00</b>	<b>75,335,000</b>	<b>3</b>
<b>Total For ES42</b>								<b>897,993,200,000.00</b>	<b>75,335,000</b>	<b>3</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.82931	8.50000	102.80580		0.00	0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond				100.51146		100.49736		0.00	0	
<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				101.16640		101.15217		0.00	0	
<b>Total EXX04 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>								<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond				100.11577		100.09956		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				101.03796		101.02225		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				99.46387		99.44793				0.00	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond				100.02740		100.01378				0.00	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond				100.13087		100.11588				0.00	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond				100.13692		100.12125				0.00	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond				100.39833		100.38301				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				100.92508		100.90926				0.00	0 26
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0 26,1</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0 26,1</b>
FIFC36 On 19/02/2022 Spot Bond				100.06857	100.00000	100.00000				0.00	0 12
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0 12,1</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0 12,1</b>
FRB13 On 02/06/2021 Spot Bond				101.55985		101.54571				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>
FRB14 On 02/06/2021 Spot Bond			5.96000	103.34623	5.83500	103.36411				0.00	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond				102.77955		102.76513				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				101.21110		101.19674				0.00	0 1
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0 1,</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0 1,</b>
FRB19 On 14/04/2021 Spot Bond			6.90000	105.19805	6.77500	105.19619				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				101.14477		101.12967				0.00	0
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond				101.72801		101.71461				0.00	0
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond				105.32620		105.31120				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				102.64355		102.62749				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				103.20034		103.18092				0.00	1,600,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,600,000,000</b>
FRB25 On 19/09/2024 Spot Bond				104.52735		104.50885				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				101.36948		101.35374				0.00	0
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			8.70000	108.49150	8.57500	109.00813				0.00	0
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>
FRB28 On 02/12/2025 Spot Bond				102.00767		101.98936				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			1.20500	169.85410	1.20500	169.84846			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			2.38500	311.51563	2.34000	311.85596			0.00	0
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.52500	148.09853	2.44500	148.53347			0.00	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.90000	192.84964	3.90000	192.82918			0.00	0
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.30000	101.72886	4.29100	101.78349			0.00	0
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.64500	215.11299	4.65000	214.97887			0.00	0
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			5.76000	82.49066	5.74000	82.73550			0.00	0
<b>Total FRBI46 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI46</b>									<b>0.00</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			5.27000	88.83013	5.23500	89.36475			0.00	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			5.64000	81.53730	5.64000	81.53730			0.00	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			5.70000	80.84170	5.70000	80.84170			0.00	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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			3.86000	140.89633	3.78000	141.30174				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				94.11567		94.32526				0.00	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>
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			2.26000	168.21525	2.26000	168.20482				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			3.12000	166.89730	3.12000	166.88304				0.00	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond				100.17576		100.15608				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				101.11054		101.09509				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>
FRC255 On 17/07/2027 Spot Bond				102.38931		102.37745				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>
FRC256 On 20/06/2021 Spot Bond				101.83915		101.82236				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>
FRC265 On 06/08/2023 Spot Bond				102.22315		102.20545				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>
FRC267 On 30/01/2023 Spot Bond				100.41552		100.39950				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>
FRC271 On 30/01/2023 Spot Bond			9.58400	100.64860	9.58400	100.62258				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>
FRC272 On 04/03/2021 Spot Bond				101.13555		101.12177				0.00	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>
FRC277 On 21/11/2022 Spot Bond				100.02769		100.01394				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>
FRC279 On 20/12/2023 Spot Bond				101.13555		101.11832				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>
FRC280 On 27/02/2023 Spot Bond			3.57000	108.99174	3.57000	108.98128				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>
FRC282 On 11/11/2024 Spot Bond				100.26894		100.24808				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>
FRC284 On 20/12/2022 Spot Bond				101.05044		101.03541				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC285 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC285</b>									<b>0.00</b>	<b>0</b>
FRC285 On 27/02/2023 Spot Bond			3.40000	107.11952	3.40000	107.10971			0.00	0
<b>Total FRC286 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC286</b>									<b>0.00</b>	<b>0</b>
FRC286 On 20/12/2022 Spot Bond				100.98834		100.97340			0.00	0
<b>Total FRC289 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC289</b>									<b>0.00</b>	<b>0</b>
FRC289 On 20/06/2022 Spot Bond				102.44940		102.43388			0.00	0
<b>Total FRC290 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC290</b>									<b>0.00</b>	<b>0</b>
FRC290 On 18/04/2021 Spot Bond				100.51311		100.49934			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>
FRC293 On 18/04/2021 Spot Bond				100.50304		100.48955			0.00	0
<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				100.14123		100.12533			0.00	0
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC296</b>									<b>0.00</b>	<b>0</b>
FRC296 On 14/05/2024 Spot Bond				100.14368		100.12751			0.00	0
<b>Total FRC297 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC297</b>									<b>0.00</b>	<b>0</b>
FRC297 On 20/06/2024 Spot Bond				101.31274		101.29275			0.00	0
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC299</b>									<b>0.00</b>	<b>0</b>
FRC299 On 25/04/2023 Spot Bond				101.72222		101.70505			0.00	0
<b>Total FRC300 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC300</b>									<b>0.00</b>	<b>0</b>
FRC300 On 11/11/2024 Spot Bond				102.78779		102.77198			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				99.96398		101.55862			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC303 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC303</b>									<b>0.00</b>	<b>0</b>
FRC303 On 06/11/2023 Spot Bond				100.29635		100.27782			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				99.97388		99.96071			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				100.74658		102.29921			0.00	0
<b>Total FRC308 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC308</b>									<b>0.00</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond				100.96702		100.95241			0.00	0
<b>Total FRC309 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC309</b>									<b>0.00</b>	<b>0</b>
FRC309 On 20/12/2024 Spot Bond				101.11419		101.09729			0.00	0
<b>Total FRC310 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC310</b>									<b>0.00</b>	<b>0</b>
FRC310 On 23/02/2021 Spot Bond					0.00000	101.04000			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>
FRC311 On 23/02/2021 Spot Bond					0.00000	101.01000			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>
FRC312 On 20/06/2024 Spot Bond				101.22414		101.20553			0.00	0
<b>Total FRC313 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC313</b>									<b>0.00</b>	<b>0</b>
FRC313 On 23/02/2021 Spot Bond					0.00000	112.06000			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>
FRC314 On 13/10/2026 Spot Bond				100.09990		99.98320			0.00	0
<b>Total FRC315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC315</b>									<b>0.00</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond				101.18257		101.16593			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>
FRC316 On 31/07/2034 Spot Bond				100.42113		100.40488				0.00	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>
FRC317 On 20/12/2024 Spot Bond				98.63738		98.61795				0.00	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>
FRC318 On 20/12/2026 Spot Bond				101.22398		101.20536				0.00	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>
FRC319 On 20/12/2024 Spot Bond				101.25243		101.23338				0.00	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>
FRC323 On 20/06/2026 Spot Bond				101.12644		101.10935				0.00	0
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>
FRC324 On 02/04/2024 Spot Bond				100.74290		100.72853				0.00	0
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>
FRC325 On 20/12/2022 Spot Bond				101.56351		101.54539				0.00	0
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>
FRC326 On 30/09/2022 Spot Bond				100.76546		100.75206				0.00	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>
FRC327 On 27/12/2022 Spot Bond				99.97273		99.95900				0.00	0
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>
FRC328 On 06/11/2023 Spot Bond				100.23400		100.21936				0.00	0
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>
FRC329 On 15/10/2022 Spot Bond				100.58434		100.56987				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC330 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC330</b>									<b>0.00</b>	<b>0</b>
FRC330 On 05/03/2021 Spot Bond				100.99165		100.97915			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>
FRC334 On 31/05/2024 Spot Bond				99.96732		101.41906			0.00	0
<b>Total FRC335 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC335</b>									<b>0.00</b>	<b>0</b>
FRC335 On 13/09/2021 Spot Bond				106.91753		106.89777			0.00	0
<b>Total FRC336 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC336</b>									<b>0.00</b>	<b>0</b>
FRC336 On 25/04/2023 Spot Bond				102.59843		102.58117			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				101.17856		101.16317			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				101.73678		101.72356			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				100.65357		100.64109			0.00	0
<b>Total FRC340 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC340</b>									<b>0.00</b>	<b>0</b>
FRC340 On 20/12/2024 Spot Bond				101.45081		101.42867			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				100.09394		100.08012			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				101.01135		100.99604			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				100.62782		100.61225			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				100.30787		100.29318			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				101.31592		101.29588			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				101.49453		101.46886			0.00	0
<b>Total FRC347 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC347</b>									<b>0.00</b>	<b>0</b>
FRC347 On 31/07/2023 Spot Bond				100.47546		100.45713			0.00	0
<b>Total FRC348 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC348</b>									<b>0.00</b>	<b>0</b>
FRC348 On 31/07/2023 Spot Bond				100.45076		100.43338			0.00	0
<b>Total FRC349 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC349</b>									<b>0.00</b>	<b>0</b>
FRC349 On 31/07/2021 Spot Bond				100.40859		100.39285			0.00	0
<b>Total FRC350 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC350</b>									<b>0.00</b>	<b>0</b>
FRC350 On 31/08/2023 Spot Bond				99.96790		101.39583			0.00	0
<b>Total FRC351 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC351</b>									<b>0.00</b>	<b>0</b>
FRC351 On 02/05/2023 Spot Bond				100.96438		100.94583			0.00	0
<b>Total FRC352 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC352</b>									<b>0.00</b>	<b>0</b>
FRC352 On 31/07/2023 Spot Bond				100.45780		100.44015			0.00	0
<b>Total FRC353 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC353</b>									<b>0.00</b>	<b>0</b>
FRC353 On 30/09/2021 Spot Bond				100.86514		100.84966			0.00	0
<b>Total FRC354 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC354</b>									<b>0.00</b>	<b>0</b>
FRC354 On 31/07/2023 Spot Bond				100.45850		100.44082			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC355 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC355</b>									<b>0.00</b>	<b>0</b>
FRC355 On 31/01/2024 Spot Bond				100.44780		100.43053			0.00	0
<b>Total FRC356 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC356</b>									<b>0.00</b>	<b>0</b>
FRC356 On 31/01/2024 Spot Bond				100.35134		100.33387			0.00	0
<b>Total FRC357 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC357</b>									<b>0.00</b>	<b>0</b>
FRC357 On 31/01/2022 Spot Bond				100.19303		100.18043			0.00	0
<b>Total FRC358 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC358</b>									<b>0.00</b>	<b>0</b>
FRC358 On 14/11/2022 Spot Bond				100.25526		100.23664			0.00	0
<b>Total FRC359 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC359</b>									<b>0.00</b>	<b>0</b>
FRC360 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC360 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC360</b>									<b>0.00</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			2.90000	167.23294	2.90000	167.21963			0.00	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			2.84000	167.32464	2.84000	167.31162			0.00	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			2.82000	167.35523	2.82000	167.34229			0.00	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.56500	96.85762	4.57100	96.78546			0.00	0
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.88000	105.70655	4.88000	105.69246			0.00	0
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>
FRJ022 On 28/10/2022 Spot Bond				100.74362		100.73093			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b> 5,4
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b> 5,4
FRJ21 On 15/09/2021 Spot Bond				101.26684		101.25518			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				101.93695		101.92506			0.00	0
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond				101.12301		101.10970			0.00	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b> 4
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b> 4
FRJ24 On 14/02/2024 Spot Bond				100.67151		100.65797			0.00	0 1
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b> 1,4
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b> 1,4
FRJ25 On 09/03/2025 Spot Bond				103.64193		103.62955			0.00	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>
FRJ26 On 14/02/2026 Spot Bond				101.19630		101.18363			0.00	0
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond				103.51208		103.50319			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				100.69639		100.68342			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>
FRS10 On 15/01/2024 Spot Bond			4.45800	92.29544	4.42300	92.94850			0.00	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			4.80000	106.82503	4.80000	106.81103			0.00	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond				99.85495		99.84087			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond				100.40720		100.39373				0.00	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			4.94000	104.87689	4.94000	104.86276				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			4.89500	209.84153	4.90000	209.70982				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			5.08000	102.97120	5.08000	102.95693				0.00	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			4.92500	209.21951	4.93000	209.08809				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			3.41000	143.27787	3.33000	143.69300				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	123.64607	3.70500	123.63354				0.00	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			4.88000	105.70655	4.88000	105.69246				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			5.04500	206.75365	5.05000	206.62336				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			5.09500	205.73660	5.10000	205.60680				0.00	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.94000	145.81505	2.86000	146.24057				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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			5.12500	205.12930	5.13000	204.99978				0.00	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			5.08000	102.97120	5.08000	102.95693				0.00	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			4.65000	183.98000	4.65000	183.95677				0.00	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			5.83000	93.44470	5.83000	93.42986				0.00	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			4.54000	185.25106	4.54000	185.22822				0.00	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.60000	184.55650	4.60000	184.53345				0.00	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			5.63500	195.13097	5.64000	195.00615				0.00	0
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>
FRS132 On 31/01/2038 Spot Bond			5.78000	94.04566	5.78000	94.03085				0.00	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.08000	102.97120	5.08000	102.95693				0.00	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.06000	103.24089	5.06000	103.22662				0.00	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			4.41000	186.76626	4.41000	186.74388				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			5.40500	199.56482	5.41000	199.43788			0.00	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			4.54000	185.25106	4.54000	185.22822			0.00	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.54000	185.25106	4.54000	185.22822			0.00	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			4.83000	181.92165	4.83000	181.89782			0.00	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			3.71000	141.68505	3.63000	142.09367			0.00	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			1.96000	168.67878	1.96000	168.66971			0.00	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			4.89000	181.24145	4.89000	181.21739			0.00	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			4.93000	180.78959	4.93000	180.76542			0.00	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			3.68000	141.84341	3.60000	142.25268			0.00	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			4.40500	186.82482	4.40500	186.80246			0.00	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.94000	180.67683	4.94000	180.65262			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2025 Spot Bond				15.84047		15.74752			0.00	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>
FRS17 On 01/08/2022 Spot Bond				5.85011		5.85845			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				100.54444		100.52988			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				100.59977		100.58371			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				94.08889		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>
FRS18 On 18/09/2023 Spot Bond				101.04573		101.03040			0.00	0
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>0</b>
FRS18 On 27/09/2025 Spot Bond				100.96696		100.95049			0.00	0
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>
FRS18 On 04/10/2021 Spot Bond				150.19531		152.07065			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				168.99001		170.64524			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				158.47192		160.34901			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS186 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS186</b>									<b>0.00</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond				158.06554		159.43110			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>
FRS188 On 23/01/2024 Spot Bond				126.66648		128.72764			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>
FRS194 On 19/06/2026 Spot Bond				27.91562		26.84950			0.00	0
<b>Total FRS194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS194</b>									<b>0.00</b>	<b>0</b>
FRS197 On 05/08/2024 Spot Bond				100.26040		100.24663			0.00	0
<b>Total FRS197 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS197</b>									<b>0.00</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond				100.29905		100.28324			0.00	0
<b>Total FRS199 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS199</b>									<b>0.00</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond				100.18822		100.17233			0.00	0
<b>Total FRS200 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS200</b>									<b>0.00</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond				99.97138		99.95691			0.00	0
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond				91.57633		91.57633			0.00	0
<b>Total FRS202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS202</b>									<b>0.00</b>	<b>0</b>
FRS205 On 15/03/2021 Spot Bond				117.62806		117.62806			0.00	0
<b>Total FRS205 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS205</b>									<b>0.00</b>	<b>0</b>
FRS206 On 14/10/2025 Spot Bond				100.63763		100.62226			0.00	0
<b>Total FRS206 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS206</b>									<b>0.00</b>	<b>0</b>
FRS206 On 18/11/2024 Spot Bond				100.08719		100.02267			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>
FRS210 On 03/09/2021 Spot Bond				122.97364		124.09999				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>
FRS214 On 04/03/2021 Spot Bond				119.78497		119.86063				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>
FRS215 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>
FRS216 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>
FRS217 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>
FRS220 On 20/12/2024 Spot Bond				100.86941		100.85631				0.00	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>
FRS221 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>
FRS222 On 06/07/2022 Spot Bond				101.39309		101.36473				0.00	0
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>
FRS223 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>
FRS224 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>
FRS225 On 21/12/2027 Spot Bond				101.01135		100.99604				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				105.35167		105.35167				0.00	0
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>
FRS226 On 31/07/2022 Spot Bond				100.68996		100.66334				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				104.93620		104.93620				0.00	0
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>
FRS228 On 03/08/2021 Spot Bond				100.00000		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				100.14735		100.13075				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				96.64200		96.64200				0.00	0
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>
FRS231 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>
FRS232 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>
FRS233 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>
FRS234 On 31/03/2032 Spot Bond			10.05000	105.01123	10.05000	104.98370				0.00	0
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>
FRS235 On 04/03/2021 Spot Bond				103.58547		103.58547				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>
FRS237 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>
FRS238 On 13/10/2023 Spot Bond				104.62891		105.84413				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>
FRS239 On 23/10/2025 Spot Bond				106.57358		106.49018				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>
FRS240 On 31/03/2032 Spot Bond				103.14424		102.50420				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>
FRS241 On 04/12/2022 Spot Bond				101.55481		101.53585				0.00	0
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>
FRS242 On 12/12/2025 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>
FRS243 On 09/12/2023 Spot Bond				101.91471		101.88960				0.00	0
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>
FRS244 On 29/12/2025 Spot Bond				102.16987		102.03528				0.00	0
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>
FRS245 On 20/12/2021 Spot Bond				100.51930		100.50952				0.00	0
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>
FRS246 On 19/01/2024 Spot Bond				100.90295		100.87790				0.00	0
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>
FRS247 On 20/01/2022 Spot Bond				100.00000		100.00000				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>
FRS248 On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>
FRS250 On 26/01/2022 Spot Bond				100.00000		100.00000				0.00	0
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>
FRS251 On 31/01/2022 Spot Bond				100.18082		100.16822				0.00	0
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>
FRS252 On 31/01/2022 Spot Bond				100.08330		100.07069				0.00	0
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>
FRS253 On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.18500	313.12081	2.14000	313.46503				0.00	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			1.92500	315.22285	1.88000	315.57222				0.00	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			1.92500	315.22285	1.88000	315.57222				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			1.20000	169.86192	1.20000	169.85632				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			1.20000	169.86192	1.20000	169.85632				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				100.30396		100.28872				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.78000	98.72094	4.78000	98.70807			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			4.41500	105.60953	4.42000	105.51400			0.00	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.83000	146.41633	2.75000	146.84433			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			3.11000	144.89139	3.03000	145.31313			0.00	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.98500	306.76084	2.94000	307.08968			0.00	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			5.15000	104.82283	5.02500	105.05211			0.00	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			5.95000	118.30449	5.82500	118.74654			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			6.30000	113.90217	6.17500	114.39792			0.00	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			7.00000	115.21526	6.87500	115.80656		119,779,800,000.00		17,111,400
<b>Total FRX26 SPOT</b>								<b>119,779,800,000.00</b>		<b>17,111,400</b>
<b>Total For FRX26</b>								<b>119,779,800,000.00</b>		<b>17,111,400</b>
FRX27 On 07/03/2027 Spot Bond			7.24000	118.99085	7.11500	119.62466		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			7.51000	115.44105	7.38500	116.18649		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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			8.35000	109.32812	8.21000	110.22704			0.00	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			8.84000	104.39734	8.69500	105.35510		353,600,000,000.00		40,000,000
<b>Total FRX31 SPOT</b>								<b>353,600,000,000.00</b>		<b>40,000,000</b>
<b>Total For FRX31</b>								<b>353,600,000,000.00</b>		<b>40,000,000</b>
FRX32 On 31/03/2032 Spot Bond			8.55000	118.17226	8.40500	119.27530			0.00	0
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.82000	78.88838	10.67000	79.89230			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				99.58384		99.57148			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				99.83984		99.82725			0.00	0
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond				100.02569		100.01294			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				100.02276		100.01144			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				100.02429		100.01222			0.00	0
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond				100.02522		100.01269			0.00	0
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>
FS7B1 On 20/11/2024 Spot Bond				100.02550		100.01282			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				99.96278		99.94623			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>
GBL05 On 07/11/2022 Spot Bond				99.83086		99.81370			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				99.98755		99.97499			0.00	0
<b>Total GH5A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH5A11</b>									<b>0.00</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond				98.13248		98.11736			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				101.12223		101.10822			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				101.20008		101.18520			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				101.73204		101.71114			0.00	0
<b>Total GH5C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH5C1</b>									<b>0.00</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			3.90000	108.79328	3.89100	108.84958			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				100.49127		100.47762			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				100.16396		100.14901			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				101.44563		101.42186			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond				100.67009		100.65566			0.00	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			6.11000	113.33287	5.98500	113.63435			0.00	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond				101.07180		101.05723			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				101.62502		101.61089			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			8.65000	106.87175	8.52500	107.18846			0.00	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond				100.52532		100.51127			0.00	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond				101.62885		101.61531			0.00	0
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>
GRT24 On 09/03/2023 Spot Bond				99.88438		99.86918			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				101.42901		101.41491			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				101.99534		101.98229			0.00	0
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond				99.44550		99.43053			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.97426		100.96141				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				101.01576		101.00236				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				97.60379		97.58453				0.00	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond				99.93516		99.92196				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				98.19939		98.18297				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				97.62928		97.60983				0.00	0
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond				98.01754		97.99338				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				97.93726		97.92028				0.00	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond				100.79709		100.78285				0.00	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond				100.33639		100.32180				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				98.71163		98.69725				0.00	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total GRT40 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>
<b>Total For GRT40</b>									<b>0.00</b>	<b>400,000,000</b>
GRT41 On 20/11/2024 Spot Bond				100.19278		100.18019			0.00	0
<b>Total GRT41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT41</b>									<b>0.00</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond				100.02700		100.01359			0.00	0
<b>Total GRT42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT42</b>									<b>0.00</b>	<b>0</b>
GRT45 On 24/06/2023 Spot Bond				100.98193		100.96635			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				100.93139		100.91663			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				100.53900		100.52563			0.00	0
<b>Total H10T1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H10T1</b>									<b>0.00</b>	<b>0</b>
H10T2 On 30/09/2022 Spot Bond				100.82194		100.80753			0.00	0
<b>Total H10T2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H10T2</b>									<b>0.00</b>	<b>0</b>
H10T3 On 28/10/2021 Spot Bond				100.90034		100.88591			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				100.85579		100.84053			0.00	0
<b>Total H10T4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H10T4</b>									<b>0.00</b>	<b>0</b>
H12T1 On 28/09/2021 Spot Bond				100.72047		100.70829			0.00	0
<b>Total H12T1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H12T1</b>									<b>0.00</b>	<b>0</b>
HC5T4 On 31/05/2021 Spot Bond				101.17970		101.16587			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				100.28124		100.26314			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond				98.88962		98.87283			0.00	0
<b>Total HILB08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB08</b>									<b>0.00</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond				99.17494		99.15782			0.00	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond				100.59559		100.58073			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				101.32859		101.31413			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				101.18000		101.16553			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				101.15824		101.14272			0.00	0
<b>Total HILB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB13</b>									<b>0.00</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond				100.85258		100.83732			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				100.79999		100.78570			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				100.78504		100.77103			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			2.52500	310.39806	2.48000	310.73569			0.00	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			2.87500	314.37561	2.83000	314.83249			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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			9.87000	102.89921	9.73000	103.74565			0.00	0
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			4.89500	96.44349	4.90100	96.37228			0.00	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			11.38500	86.08291	11.23500	86.97335			0.00	0 4
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0 4,</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0 4,</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.76261	100.00000	9.74077			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			11.44500	85.26729	11.29500	86.17449			0.00	0 5
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0 5,</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0 5,</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.76167	100.00000	9.73983			0.00	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond				100.72998		100.71616			0.00	0 25
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0 25,</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0 25,</b>
HWF12 On 29/07/2022 Spot Bond				100.53547		100.52148			0.00	0 10
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0 10,</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0 10,</b>
HWF13 On 28/11/2022 Spot Bond				99.93453		99.92118			0.00	0
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			2.26000	149.57826	2.18000	150.01932		256,161,440,652,000.00	113,345,770,200	355
<b>Total I2025 SPOT</b>								<b>6,161,440,652,000.00</b>	<b>113,345,770,200</b>	<b>355,</b>
<b>Total For I2025</b>								<b>6,161,440,652,000.00</b>	<b>113,345,770,200</b>	<b>355,</b>
I2029 On 31/03/2029 Spot Bond			3.43000	108.39007	3.42100	108.45138		858,686,996,090,000.00	250,346,063,000	243

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total I2029 SPOT</b>									<b>8,686,996,090,000.00</b>	<b>250,346,063,000 243,</b>
<b>Total For I2029</b>									<b>8,686,996,090,000.00</b>	<b>250,346,063,000 243,</b>
I2033 On 28/02/2033 Spot Bond			4.06500	102.01583	4.07100	101.94078			316,704,937,797,000.00	77,910,193,800 164
<b>Total I2033 SPOT</b>									<b>16,704,937,797,000.00</b>	<b>77,910,193,800 164,</b>
<b>Total For I2033</b>									<b>16,704,937,797,000.00</b>	<b>77,910,193,800 164,</b>
I2038 On 31/01/2038 Spot Bond			4.18000	115.98940	4.18000	115.97613			485,752,222,208,000.00	116,208,665,600 366
<b>Total I2038 SPOT</b>									<b>15,752,222,208,000.00</b>	<b>116,208,665,600 366,</b>
<b>Total For I2038</b>									<b>15,752,222,208,000.00</b>	<b>116,208,665,600 366,</b>
I2046 On 31/03/2046 Spot Bond			4.24000	105.61972	4.22000	105.96588			095,689,676,768,000.00	494,266,433,200 650
<b>Total I2046 SPOT</b>									<b>15,689,676,768,000.00</b>	<b>494,266,433,200 650,</b>
<b>Total For I2046</b>									<b>15,689,676,768,000.00</b>	<b>494,266,433,200 650,</b>
I2050 On 31/12/2050 Spot Bond			4.27000	106.50616	4.23500	107.19625			411,023,994,232,000.00	564,642,621,600 452
<b>Total I2050 SPOT</b>									<b>11,023,994,232,000.00</b>	<b>564,642,621,600 452,</b>
<b>Total For I2050</b>									<b>11,023,994,232,000.00</b>	<b>564,642,621,600 452,</b>
IBL101 On 24/05/2022 Spot Bond			5.94500	105.99556	5.82000	106.13113			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				100.78090		101.06596			0.00	3,692,600,000 1
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>3,692,600,000 1,</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>3,692,600,000 1,</b>
IBL109 On 07/12/2023 Spot Bond			2.64500	309.44411	2.60000	309.77943			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	101.82940	8.12000	101.80666			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				100.02473		100.01247			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				100.17073		100.15790			0.00	0
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond				100.02597		100.01308			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.11106		100.09675				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				100.71451		100.70234				0.00	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond				100.12650		100.11223				0.00	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond				100.61819		100.60430				0.00	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond				100.05796		100.04528				0.00	0
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond				100.59097		100.57749				0.00	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond				100.18008		100.16488				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				101.20760		101.19492				0.00	0
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>
IBL134 On 17/10/2024 Spot Bond				100.51061		100.49691				0.00	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond				100.02759		100.01384				0.00	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond				100.02574		100.01293				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>
IBL137 On 21/01/2025 Spot Bond				100.16730		100.15195			0.00	0
<b>Total IBL137 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL137</b>									<b>0.00</b>	<b>0</b>
IBL138 On 21/01/2026 Spot Bond				100.10753		100.09159			0.00	0
<b>Total IBL138 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL138</b>									<b>0.00</b>	<b>0</b>
IBL141 On 20/02/2023 Spot Bond				100.02454		100.01235			0.00	0
<b>Total IBL141 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL141</b>									<b>0.00</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond				100.02438		100.01225			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				100.93802		100.92547			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				100.98484		100.96994			0.00	0
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>0</b>
IBL147 On 03/07/2025 Spot Bond				100.79846		100.78299			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				99.98862		99.97712			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				99.98807		99.97602			0.00	0
<b>Total IBL149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL149</b>									<b>0.00</b>	<b>0</b>
IBL150 On 26/08/2022 Spot Bond				99.00152		99.94810			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				100.01436		100.04762			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IBL154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL154</b>									<b>0.00</b>	<b>0</b>
IBL155 On 19/01/2022 Spot Bond				100.44324		100.43105			0.00	0
<b>Total IBL155 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL155</b>									<b>0.00</b>	<b>0</b>
IBL156 On 21/01/2022 Spot Bond				100.41883		100.40661			0.00	0
<b>Total IBL156 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL156</b>									<b>0.00</b>	<b>0</b>
IBL157 On 21/01/2023 Spot Bond				100.43264		100.42001			0.00	0
<b>Total IBL157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL157</b>									<b>0.00</b>	<b>0</b>
IBL158 On 24/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IBL158 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL158</b>									<b>0.00</b>	<b>0</b>
IBL159 On 09/02/2023 Spot Bond				100.20882		100.19490			0.00	0
<b>Total IBL159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL159</b>									<b>0.00</b>	<b>0</b>
IBL160 On 12/02/2026 Spot Bond				100.16701		100.15289			0.00	0
<b>Total IBL160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL160</b>									<b>0.00</b>	<b>0</b>
IBL161 On 15/02/2023 Spot Bond				100.14941		100.13281			0.00	0
<b>Total IBL161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL161</b>									<b>0.00</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			1.28000	169.73677	1.32000	169.66810		961,024,000,000.00		750,800,000
<b>Total IBL36 SPOT</b>								<b>961,024,000,000.00</b>		<b>750,800,000</b>
<b>Total For IBL36</b>								<b>961,024,000,000.00</b>		<b>750,800,000</b>
IBL60 On 17/02/2024 Spot Bond			6.59000	109.96846	6.46500	110.30321		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				100.53051		100.51762		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			1.60000	169.23763	1.60000	169.23017		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			5.02000	110.80332	4.89500	111.00720			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				100.20103		100.18901			0.00	1,650,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>1,650,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>1,650,000,000</b>
IBL88 On 20/05/2021 Spot Bond			4.83000	103.99032	4.70500	104.00701			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	85.29644	100.00000	85.10732			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				99.96690		99.95037			0.00	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond				101.62970		101.61780			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				101.99072		101.97689			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			7.90000	107.66529	7.77500	108.05534			0.00	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			9.83000	112.08821	9.68500	113.01303			0.00	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond				101.14826		101.13375			0.00	0
<b>Total IDCG10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG10</b>									<b>0.00</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			8.47000	112.85012	8.34500	113.42559			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond				100.40207		100.38774				0.00	420,000,000
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>420,000,000</b>
IDCG13 On 26/04/2023 Spot Bond				99.32538		99.30910				0.00	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond				100.16546		100.15148				0.00	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond				98.88968		98.87320				0.00	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond				98.55149		98.53352				0.00	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond				100.23758		100.22254				0.00	0
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond				100.97262		100.95915				0.00	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond				99.39462		99.37840				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>
IDCG20 On 18/12/2022 Spot Bond				100.92502		100.91147				0.00	0
<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 18/12/2024 Spot Bond				99.31553		99.29911				0.00	0
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>
IDCG22 On 29/01/2027 Spot Bond				100.50427		100.48917				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IDCG23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG23</b>									<b>0.00</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond				101.03431		101.01979			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			7.35000	106.26394	7.22500	106.66274			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			5.68500	103.59189	5.56000	103.59349			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				60.01181		60.01181			0.00	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond				99.92141		101.28727			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				101.06846		101.05264			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				101.13806		101.11452			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>
ING384 On 30/09/2021 Spot Bond				95.63912		95.61911			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				101.09674		101.07566			0.00	600,000,000
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>600,000,000</b> :
<b>Total For INLV01</b>									<b>0.00</b>	<b>600,000,000</b> :
INLV05 On 22/03/2023 Spot Bond				104.62261		104.60262			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				100.77332		100.74989			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For INLV06</b>									<b>0.00</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				101.04967		101.03448			0.00	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.94352		100.92905			0.00	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.96098		100.94624			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				100.62365		100.60770			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				101.07115		101.05625			0.00	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond				100.28349		100.26850			0.00	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond				100.59202		100.57735			0.00	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond				100.22310		100.20805			0.00	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond				100.22694		100.21163			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				100.84051		100.82630			0.00	0
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>
IPF31 On 25/03/2026 Spot Bond				99.18203		99.16436			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				100.77354		100.75863			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				101.06116		101.04644			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>
IPFC33 On 10/05/2021 Spot Bond				100.18376		100.17227			0.00	0
<b>Total IPFC33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPFC33</b>									<b>0.00</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.18124	2.75000	100.17369			0.00	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			5.30000	176.67095	5.30000	176.64559			0.00	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond				104.31492		104.29987			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				101.66935		101.65389			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				101.36676		101.34527			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			3.70000	166.01742	3.70000	166.00062			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				102.90037		102.88637			0.00	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			7.96000	107.14811	7.83500	107.19796			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				101.87465		101.80949				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			7.96500	106.43724	7.84000	106.50537				0.00	0
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond				100.49636		100.47478				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			2.20000	168.30781	2.20000	168.29763				0.00	0
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond				103.14806		103.13113				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				102.83717		102.81645				0.00	0
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.20000	177.77334	5.20000	177.74828				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>
IVC034 On 30/06/2021 Spot Bond				100.84488		100.83006				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			11.13000	100.09661	11.00500	100.11692				0.00	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			6.44500	105.61539	6.32000	105.69397				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				100.93737		100.92118				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.96067		100.94406				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				100.94514		100.92881				0.00	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond				100.25020		100.28203				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			6.09500	103.43414	5.97000	103.44680				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				101.15961		101.14347				0.00	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>
IVC116 On 16/08/2022 Spot Bond				100.14251		100.12427				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				100.57359		100.55932				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				100.39305		100.38005				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				99.92233		99.90656				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				99.78118		99.76366				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				99.90226		99.88801				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IVC144 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC144</b>									<b>0.00</b>	<b>0</b>
IVC145 On 06/06/2023 Spot Bond				101.73453		101.72079			0.00	0
<b>Total IVC145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC145</b>									<b>0.00</b>	<b>0</b>
IVC146 On 03/06/2023 Spot Bond				100.49892		100.48554			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				100.92264		100.90872			0.00	0
<b>Total IVC147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC147</b>									<b>0.00</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond				101.58772		101.57301			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				101.53897		101.52427			0.00	0
<b>Total IVC149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC149</b>									<b>0.00</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond				101.43799		101.41770			0.00	0
<b>Total IVC152 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC152</b>									<b>0.00</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC153</b>									<b>0.00</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond				100.46947		100.45532			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				100.80105		100.78751			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				101.06859		101.05312			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				101.00346		100.99055			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				100.83010		100.81721			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>
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000			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				100.63126		100.61427			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				99.87165		101.15518			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				100.80531		100.79145			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				100.72034		100.70416			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				99.62844		99.61473			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				99.62844		99.61473			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				100.18018		100.16615			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				100.18014		100.16494			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				101.17042		101.15237				0.00	0
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>
IVC184 On 30/09/2021 Spot Bond				101.02786		101.00974				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				100.77924		100.76674				0.00	0
<b>Total IVC185 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC185</b>										<b>0.00</b>	<b>0</b>
IVC186 On 21/12/2022 Spot Bond			7.40000	101.30603	7.40000	101.28580				0.00	0
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>
IVC187 On 27/11/2021 Spot Bond				99.93110		99.91708				0.00	0
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>
IVC188 On 02/12/2021 Spot Bond				99.90412		99.88790				0.00	0
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>
IVC189 On 17/02/2022 Spot Bond				100.10914		100.09313				0.00	0
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>
IVC190 On 15/12/2021 Spot Bond				101.05080		101.03604				0.00	0
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.94592				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			3.95000	99.93511	3.95000	99.92430				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>
IVZ032 On 04/03/2021 Spot Bond			3.95000	99.85951	3.95000	99.84872				0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IVZ032 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ032</b>									<b>0.00</b>	<b>0</b>
IVZ033 On 11/03/2021 Spot Bond			3.95000	99.78403	3.95000	99.77326			0.00	0
<b>Total IVZ033 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ033</b>									<b>0.00</b>	<b>0</b>
IVZ034 On 18/03/2021 Spot Bond			3.95000	99.70866	3.95000	99.69790			0.00	0
<b>Total IVZ034 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ034</b>									<b>0.00</b>	<b>0</b>
IVZ035 On 25/03/2021 Spot Bond			3.95000	99.63340	3.95000	99.62266			0.00	0
<b>Total IVZ035 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ035</b>									<b>0.00</b>	<b>0</b>
IVZ036 On 01/04/2021 Spot Bond			4.05000	99.54713	4.05000	99.53613			0.00	0
<b>Total IVZ036 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ036</b>									<b>0.00</b>	<b>0</b>
IVZ037 On 08/04/2021 Spot Bond			4.05000	99.47022	4.05000	99.45924			0.00	0
<b>Total IVZ037 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ037</b>									<b>0.00</b>	<b>0</b>
IVZ038 On 22/04/2021 Spot Bond			4.05000	99.31676	4.05000	99.30581			0.00	0
<b>Total IVZ038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ038</b>									<b>0.00</b>	<b>0</b>
IVZ039 On 29/04/2021 Spot Bond			4.10000	99.23089	4.10000	99.21983			0.00	0
<b>Total IVZ039 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ039</b>									<b>0.00</b>	<b>0</b>
IVZ040 On 06/05/2021 Spot Bond			4.10000	99.15353	4.10000	99.14249			0.00	0
<b>Total IVZ040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ040</b>									<b>0.00</b>	<b>0</b>
IVZ041 On 13/05/2021 Spot Bond			4.10000	99.07628	4.10000	99.06526			0.00	0
<b>Total IVZ041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ041</b>									<b>0.00</b>	<b>0</b>
IVZ042 On 20/05/2021 Spot Bond			4.10000	98.99916	4.10000	98.98815			0.00	0
<b>Total IVZ042 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ042</b>									<b>0.00</b>	<b>0</b>
IVZ043 On 27/05/2021 Spot Bond			4.10000	98.92216	4.10000	98.91116			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IVZ043 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ043</b>									<b>0.00</b>	<b>0</b>
IVZ044 On 03/06/2021 Spot Bond			4.10000	98.84527	4.10000	98.83430			0.00	0
<b>Total IVZ044 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ044</b>									<b>0.00</b>	<b>0</b>
IVZ045 On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVZ045 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVZ045</b>									<b>0.00</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond				101.23312		101.21437			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				101.01392		100.99854			0.00	0 5
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0 5,1</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0 5,1</b>
KAP007 On 26/10/2021 Spot Bond			6.68000	105.66074	6.55500	105.72432			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				98.68595		98.66930			0.00	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>
KAP013 On 24/05/2022 Spot Bond				97.99125		97.97382			0.00	0
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond				100.52649		100.51197			0.00	0
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>
KAP015 On 01/11/2024 Spot Bond				96.82751		96.74582			0.00	0
<b>Total KAP015 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP015</b>									<b>0.00</b>	<b>0</b>
KAP016 On 29/04/2022 Spot Bond				100.03816		100.02289			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				100.57541		100.55953			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				100.47153		100.45584			0.00	0
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.44000	129.73222	8.31500	130.43477			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				97.22222		97.18904			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				95.09159		95.05941			0.00	850,000,000
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>850,000,000</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>850,000,000</b>
LBK20 On 08/06/2022 Spot Bond			6.91000	106.14666	6.78500	106.28326		8,830,980,000,000.00	1,278,000,000	9
<b>Total LBK20 SPOT</b>								<b>8,830,980,000,000.00</b>	<b>1,278,000,000</b>	<b>9</b>
<b>Total For LBK20</b>								<b>8,830,980,000,000.00</b>	<b>1,278,000,000</b>	<b>9</b>
LBK23 On 05/09/2022 Spot Bond				94.09079		94.06559			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			8.93000	107.98457	8.80500	108.34969		95,749,388,880,000.00	10,722,216,000	9
<b>Total LBK24 SPOT</b>								<b>15,749,388,880,000.00</b>	<b>10,722,216,000</b>	<b>9</b>
<b>Total For LBK24</b>								<b>15,749,388,880,000.00</b>	<b>10,722,216,000</b>	<b>9</b>
LBK26 On 23/03/2021 Spot Bond				100.27540		100.23881			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				95.53790		95.51521			0.00	0
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			11.94000	96.37830	11.80000	96.98687			0.00	0 11

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total LBK28 SPOT</b>									<b>0.00</b>	<b>0 11,</b>
<b>Total For LBK28</b>									<b>0.00</b>	<b>0 11,</b>
LBK29 On 07/06/2023 Spot Bond			9.98000	101.55011	9.85500	101.77280			0.00	0 9
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0 9,</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0 9,</b>
LBK30 On 20/09/2021 Spot Bond				96.76113		96.72839			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				93.04237		93.01861			0.00	0 11
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0 11,</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0 11,</b>
LBK32 On 08/11/2023 Spot Bond				100.24803		100.23234			0.00	0 6
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0 6,</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0 6,</b>
LBK33 On 07/12/2025 Spot Bond				100.76194		100.74535			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				95.17912		95.15820			0.00	14,052,000,000 12
<b>Total LBK35 SPOT</b>									<b>0.00</b>	<b>14,052,000,000 12,</b>
<b>Total For LBK35</b>									<b>0.00</b>	<b>14,052,000,000 12,</b>
LBK37 On 25/06/2024 Spot Bond				94.72954		94.70813			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				84.67258		84.63905			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				102.18371		102.17021			0.00	0
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			6.48000	109.58569	6.35500	109.76230			0.00	0 2
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0 2,</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0 2,</b>
LGL07 On 04/10/2022 Spot Bond				102.03208		102.01781			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond				100.94585		100.93199			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				102.05322		102.03952			0.00	0
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond				100.01337		99.99718			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				101.27950		101.26276			0.00	0
<b>Total LGL11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond				100.23637		100.20996			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>
LHL30 On 19/05/2021 Spot Bond				100.10948	100.00000	100.00000			0.00	0 38
<b>Total LHL30 SPOT</b>									<b>0.00</b>	<b>0 38;!</b>
<b>Total For LHL30</b>									<b>0.00</b>	<b>0 38;!</b>
LOM02 On 30/01/2024 Spot Bond				100.48410		100.46306			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				99.98028		99.96056			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				99.97984		99.95957			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				99.53211		99.51843			0.00	0
<b>Total LRFA3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFA3</b>									<b>0.00</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond				100.02713		100.01365			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total LRFB3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFB3</b>									<b>0.00</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond				100.02795		100.01406			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 03/03/2021 Spot Bond				99.89910		99.88469			0.00	0
<b>Total MAQ194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ194</b>									<b>0.00</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond				100.15935		100.14897			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				100.36804		100.35622			0.00	600,000,000
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>
<b>Total For MBF061</b>									<b>0.00</b>	<b>600,000,000</b>
MBF06 On 07/06/2022 Spot Bond				101.28872		101.27655			0.00	5,000,000,000
<b>Total MBF063 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>
<b>Total For MBF063</b>									<b>0.00</b>	<b>5,000,000,000</b>
MBF06 On 30/09/2022 Spot Bond				101.24052		101.22851			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				100.99995		100.98860			0.00	0
<b>Total MBF066 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF066</b>									<b>0.00</b>	<b>0</b>
MBF06 On 17/11/2021 Spot Bond				100.08214		100.06999			0.00	0
<b>Total MBF067 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF067</b>									<b>0.00</b>	<b>0</b>
MBF06 On 17/11/2023 Spot Bond				100.08879		100.07570			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				101.20975		101.19724			0.00	0
<b>Total MBP038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP038</b>									<b>0.00</b>	<b>0</b>
MBP03 On 23/02/2021 Spot Bond					0.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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				100.01259		99.99999				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				100.56162		100.54846				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				100.48308		100.47135				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				100.37775		100.36426				0.00	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond				100.75373		100.74097				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				100.88996		100.87706				0.00	0
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>
MBP04 On 26/02/2022 Spot Bond				100.31324		100.30203				0.00	0
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond				99.97550		99.96312				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				100.75374		100.74099				0.00	0
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond				100.76958		100.75654				0.00	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond				100.42822		100.41698				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>
MBP05 On 12/03/2023 Spot Bond				101.04545		101.03275			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			5.25500	104.71589	5.13000	104.70874			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			7.38000	115.05740	7.25500	115.54646			0.00	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			5.73000	107.47535	5.60500	107.64115		206,943,534,000.00	36,115,800	1
<b>Total MMIG05 SPOT</b>								<b>206,943,534,000.00</b>	<b>36,115,800</b>	<b>1</b>
<b>Total For MMIG05</b>								<b>206,943,534,000.00</b>	<b>36,115,800</b>	<b>1</b>
MMIG0 On 19/10/2028 Spot Bond				102.17412		102.15974			0.00	0
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>
MMIG0 On 18/09/2024 Spot Bond				100.53255		100.51723			0.00	0
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond				100.22837		100.21186			0.00	0
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			8.00000	107.80461	7.87500	108.37518			0.00	0
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>
MML03 On 15/03/2028 Spot Bond				100.12881		100.11367			0.00	0
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>
MML04 On 15/03/2028 Spot Bond			8.25000	98.15681	8.12500	98.81999			0.00	0
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond				100.66107		100.64553			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond				100.52987		100.51423			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				99.67849		99.66126			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>
MTN11 On 04/06/2021 Spot Bond				99.79664		99.78209			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				100.33738		100.32367			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				97.90827		97.74620			0.00	0
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>
MTN14 On 10/05/2022 Spot Bond				100.20105		100.18655			0.00	0
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond				100.20860		100.19356			0.00	0
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond				99.66852		99.58206			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				98.79037		98.77520			0.00	0
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond				98.40467		98.38729			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				101.13791		101.12342			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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				100.96389		100.94827			0.00	0
<b>Total MTN20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN20</b>									<b>0.00</b>	<b>0</b>
MTN21 On 29/06/2023 Spot Bond				102.38837		102.37318			0.00	0
<b>Total MTN21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN21</b>									<b>0.00</b>	<b>0</b>
MTN22 On 29/07/2023 Spot Bond				100.44058		100.42362			0.00	0
<b>Total MTN22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN22</b>									<b>0.00</b>	<b>0</b>
MTN23 On 29/01/2026 Spot Bond			7.95000	101.86817	7.82500	102.35370			0.00	0
<b>Total MTN23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN23</b>									<b>0.00</b>	<b>0</b>
MTN24 On 29/01/2026 Spot Bond				100.47576		100.45744			0.00	0
<b>Total MTN24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN24</b>									<b>0.00</b>	<b>0</b>
MTNC2 On 11/05/2021 Spot Bond				100.20419		100.18832			0.00	0
<b>Total MTNC22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTNC22</b>									<b>0.00</b>	<b>0</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MTNC23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTNC23</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	0.00000			0.00	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond				100.02846		100.01430			0.00	0
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWAR03</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/11/2022 Spot Bond				100.02846		100.01430			0.00	0
<b>Total MWAR04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWAR04</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/11/2023 Spot Bond				100.03064		100.01540			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total MWAR05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>									<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	56,000,000,000	50	
<b>Total MWAR06 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>56,000,000,000</b>	<b>50,1</b>
<b>Total For MWAR06</b>									<b>10,000,000,000,000.00</b>	<b>56,000,000,000</b>	<b>50,1</b>
N6C26 On 21/03/2026 Spot Bond				101.74287		101.73036		0.00		0	
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond				101.54208		101.52892		0.00		0	
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond				101.02919		101.01361		0.00		0	
<b>Total N6E26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>	
N6F26 On 22/03/2021 Spot Bond				101.33060		101.31032		0.00		0	
<b>Total N6F26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>									<b>0.00</b>	<b>0</b>	
N6G26 On 22/03/2021 Spot Bond				105.27127		105.25045		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				100.89252		100.87907		0.00		0	
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond				101.15321		101.13570		0.00		0	
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond				101.37470		101.35374		0.00		0	
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond				101.57830		101.55417		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			5.95000	105.94732	5.82500	106.13897		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			6.53000	108.46430	6.40500	108.73708			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			8.88000	107.56547	8.75500	108.09460		15,640,165,512,000.00	1,761,279,900	1
<b>Total NAM04 SPOT</b>								<b>15,640,165,512,000.00</b>	<b>1,761,279,900</b>	<b>1</b>
<b>Total For NAM04</b>								<b>15,640,165,512,000.00</b>	<b>1,761,279,900</b>	<b>1</b>
NBG01 On 29/04/2022 Spot Bond				100.48433		100.47124			0.00	0
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond				100.50409		100.49041			0.00	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond				100.36692		100.35277			0.00	0
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond				100.47765		100.43266			0.00	0
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond				100.40869		100.39509			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>
NBK12 On 19/03/2021 Spot Bond			5.83000	104.30680	5.70500	104.29875			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	104.07484	9.38000	104.04826			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			6.09500	114.25857	5.97000	114.60653			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			4.98000	102.94547	4.85500	102.97397			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			5.39500	103.46001	5.27000	103.56403				0.00	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			6.00000	112.29372	5.87500	112.74385				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			6.77000	117.04866	6.64500	117.61052				0.00	0
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			5.92500	106.70294	5.80000	106.84183				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			6.76000	118.12935	6.63500	118.70858				0.00	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>
NBK20/ On 25/06/2021 Spot Bond				100.89781		100.88528				0.00	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			7.80000	115.04158	7.67500	115.69529				0.00	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			5.02000	110.96111	4.89500	111.16298				0.00	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			6.48500	119.72377	6.36000	120.25851				0.00	0
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			7.52500	120.66065	7.40000	121.36184				0.00	0
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>
NBK24/ On 11/02/2022 Spot Bond				100.18821		100.17356				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			5.50500	109.75299	5.38000	109.98305			0.00	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				103.29908		103.28685			0.00	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	28.45724	100.00000	28.39356			0.00	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				103.48073		103.46992			0.00	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			7.71000	117.76662	7.58500	118.31934			0.00	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>
NBK28/ On 02/08/2023 Spot Bond			5.42500	110.94604	5.30000	111.23087			0.00	0
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>
NBK29/ On 31/07/2026 Spot Bond			6.87000	116.91842	6.74500	117.51305			0.00	0
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>
NBK30/ On 20/02/2024 Spot Bond			6.07000	109.62267	5.94500	109.96232			0.00	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>
NBK31/ On 09/11/2023 Spot Bond			5.55500	112.32358	5.43000	112.63603			0.00	0
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				101.75768		101.74399			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>
NBK34I On 10/05/2021 Spot Bond				100.31414		100.30017			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond				101.93996		101.92627			0.00	0
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				101.75459		101.74071			0.00	0
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				100.79285		100.78062			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			9.67500	71.22716	9.55000	71.50834			0.00	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				103.61985		103.60960			0.00	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond				100.45020		100.43812			0.00	0
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond				101.75662		101.74462			0.00	0
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond				101.13747		101.12441			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				101.17242		101.15882			0.00	0
<b>Total NBK46B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK46B</b>									<b>0.00</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond				102.60205		102.59320			0.00	0
<b>Total NBK47B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK47B</b>									<b>0.00</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond				100.28514		100.27205			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NBK48B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK48B</b>									<b>0.00</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond				100.58465		100.57098			0.00	0
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond				101.43994		101.42724			0.00	0
<b>Total NBK50B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK50B</b>									<b>0.00</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond				100.46844		100.45748			0.00	0
<b>Total NBK51B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK51B</b>									<b>0.00</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond				100.57488		100.56281			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				99.77026		99.75696			0.00	0
<b>Total NBK53B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK53B</b>									<b>0.00</b>	<b>0</b>
NBK54I On 21/02/2029 Spot Bond				100.02714		100.01360			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>
NBK55 On 01/08/2022 Spot Bond				100.47168		100.43099			0.00	0
<b>Total NBK55 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK55</b>									<b>0.00</b>	<b>0</b>
NBK55 On 01/08/2024 Spot Bond				100.31515		100.30139			0.00	0
<b>Total NBK56 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK56</b>									<b>0.00</b>	<b>0</b>
NBK55 On 01/08/2026 Spot Bond				100.41341		100.39952			0.00	0
<b>Total NBK57 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK57</b>									<b>0.00</b>	<b>0</b>
NBK55 On 01/08/2029 Spot Bond				99.69355		99.67670			0.00	0
<b>Total NBK58 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK58</b>									<b>0.00</b>	<b>0</b>
NBK55 On 24/02/2023 Spot Bond				100.37904		100.36741			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NBKB59 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBKB59</b>									<b>0.00</b>	<b>0</b>
NBKB6 On 24/02/2025 Spot Bond				100.46298		100.45105			0.00	0
<b>Total NBKB60 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBKB60</b>									<b>0.00</b>	<b>0</b>
NBKB6 On 24/02/2027 Spot Bond				98.98044		98.96544			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				101.01143		100.99613			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			8.84500	109.39298	8.72000	109.70723			0.00	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				101.00256		100.98739			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			8.88000	108.77674	8.75500	109.08973			0.00	0 1
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0 1,1</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0 1,1</b>
NCLN8 On 20/03/2024 Spot Bond				101.01143		100.99613			0.00	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				101.02550		101.00998			0.00	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				101.04323		101.02744			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NEDT1 On 21/05/2021 Spot Bond				101.36013		101.34713			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				101.80026		101.78063			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				100.53071		100.51646			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				102.71453		102.70017			0.00	0
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>
NGL01 On 01/07/2025 Spot Bond				99.96673		99.94988			0.00	0
<b>Total NGL01G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL01G</b>									<b>0.00</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond				103.78888		103.77442			0.00	12,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>12,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>12,000,000</b>
NGL03 On 26/05/2022 Spot Bond				100.13922		100.12020			0.00	0
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond				102.99093		102.97510			0.00	800,000,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>800,000,000</b>
NGL05 On 26/07/2023 Spot Bond				101.19161		101.17513			0.00	0
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond				100.04645		101.49825			0.00	0
<b>Total NGL06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL06</b>									<b>0.00</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond				100.45177		100.43488			0.00	0
<b>Total NGL07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL07</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NGL08 On 02/07/2025 Spot Bond				105.68931		105.67465			0.00	0
<b>Total NGL08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL08</b>									<b>0.00</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond				105.28231		105.26467			0.00	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>
NGLT1/ On 20/10/2023 Spot Bond				103.46730		103.44737			0.00	0
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>
NGT10/ On 25/03/2024 Spot Bond				103.92395		103.90484			0.00	0 1
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0 1,</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>0 1,</b>
NGT10/ On 15/01/2025 Spot Bond				104.31947		104.30089			0.00	1,950,000,000 1
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>1,950,000,000 1,</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>1,950,000,000 1,</b>
NGT10/ On 22/05/2025 Spot Bond				100.04131		100.02079			0.00	0
<b>Total NGT105 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGT105</b>									<b>0.00</b>	<b>0</b>
NGT10/ On 05/08/2025 Spot Bond				100.45048		100.42667			0.00	0
<b>Total NGT106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGT106</b>									<b>0.00</b>	<b>0</b>
NGT10/ On 19/11/2025 Spot Bond				100.06193		100.08537			0.00	0
<b>Total NGT107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGT107</b>									<b>0.00</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	103.79401	13.50000	103.75669			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				100.60382		100.58282			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				100.75738		100.73703			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NHM00 On 26/04/2022 Spot Bond				100.59371		100.57324			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				100.00031		99.98103			0.00	0
<b>Total NHM011 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM011</b>									<b>0.00</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond				101.45470		101.43441			0.00	0
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>
NHM01 On 20/11/2021 Spot Bond				100.17590		100.16063			0.00	0
<b>Total NHM014 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM014</b>									<b>0.00</b>	<b>0</b>
NHM01 On 13/12/2024 Spot Bond				101.36606		101.34701			0.00	0
<b>Total NHM015 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM015</b>									<b>0.00</b>	<b>0</b>
NHM01 On 11/05/2025 Spot Bond				100.28306		100.26111			0.00	0
<b>Total NHM016 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM016</b>									<b>0.00</b>	<b>0</b>
NHM01 On 26/02/2021 Spot Bond				99.96690		99.95037			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>
NHM01 On 25/05/2023 Spot Bond				99.94019		99.92081			0.00	0
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM018</b>									<b>0.00</b>	<b>0</b>
NHM01 On 25/05/2024 Spot Bond				99.95164		99.93162			0.00	0
<b>Total NHM019 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM019</b>									<b>0.00</b>	<b>0</b>
NHM02 On 25/11/2023 Spot Bond				99.98050		99.96119			0.00	0
<b>Total NHM020 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM020</b>									<b>0.00</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			5.09500	205.73660	5.10000	205.60680			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NI210 On 31/03/2028 Spot Bond			3.91000	192.72817	3.91000	192.70768			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			3.01500	145.40672	2.93500	145.83057			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			3.73000	106.03909	3.72100	106.09804			0.00	0
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.93000	105.01463	4.93000	105.00050			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			3.12000	144.83728	3.04000	145.25880			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			3.51000	142.74464	3.43000	143.15758			0.00	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.55500	197.09386	3.55500	197.07477			0.00	0
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.70000	195.29712	3.70000	195.27748			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			5.04500	103.44370	5.04500	103.42946			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NN011 On 23/06/2021 Spot Bond				100.82061		100.80788			0.00	0 2
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0 2,1</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0 2,1</b>
NN014 On 10/09/2024 Spot Bond				102.66598		102.73203			0.00	0
<b>Total NN014 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN014</b>									<b>0.00</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond				101.15874		101.15193			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				97.60122		97.57637			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				131.40027		131.44088			0.00	0
<b>Total NN02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN02</b>									<b>0.00</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond				101.24449		101.42462			0.00	0
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond				101.35281		101.53770			0.00	0
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond				99.72800		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				100.01429		100.00005			0.00	0
<b>Total NN03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN03</b>									<b>0.00</b>	<b>0</b>
NN034 On 06/02/2026 Spot Bond				100.31269		100.55264			0.00	0
<b>Total NN034 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN034</b>									<b>0.00</b>	<b>0</b>
NN036 On 28/02/2023 Spot Bond				101.64549		101.66055			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NN037 On 28/02/2023 Spot Bond				124.04610		123.95404			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				101.02721		101.45174			0.00	0
<b>Total NN039 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN039</b>									<b>0.00</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond				100.02895		100.01452			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				101.39585		101.63433			0.00	0
<b>Total NN040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN040</b>									<b>0.00</b>	<b>0</b>
NN043 On 03/03/2023 Spot Bond				136.85167		136.72664			0.00	0
<b>Total NN043 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN043</b>									<b>0.00</b>	<b>0</b>
NN046 On 13/05/2027 Spot Bond				100.16571		100.14717			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				136.65303		136.52819			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				138.52355		137.99679			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				101.08485		101.06980			0.00	0
<b>Total NN05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN05</b>									<b>0.00</b>	<b>0</b>
NN051 On 03/03/2023 Spot Bond				128.34990		128.25347			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				99.44583		100.07004			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NN056 On 26/08/2022 Spot Bond				100.03638		101.13594			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				99.04278		99.80289			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				99.17983		99.47257			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				101.14392		101.12804			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 12/06/2025 Spot Bond				97.30358		97.85237			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				106.82000		106.72000			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				105.05000		104.95000			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				108.58000		108.48000			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				107.36000		107.26000			0.00	0
<b>Total NNF016 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NNF016</b>									<b>0.00</b>	<b>0</b>
NNF01 On 21/09/2023 Spot Bond				106.24746		106.42586			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				100.27466		100.26297			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
NNF01: On 20/04/2021 Spot Bond				100.27384		100.26214				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				105.43726		106.30053				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				100.24133		100.22982				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				100.07976		100.01643				0.00	0
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>
NNF02: On 09/06/2021 Spot Bond				100.93399		100.92146				0.00	0
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>
NNF02: On 14/07/2021 Spot Bond				100.52837		100.51569				0.00	0
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>
NNF02: On 10/05/2021 Spot Bond				100.20584		100.19295				0.00	0
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>
NNF02: On 17/02/2026 Spot Bond				100.00000		100.00000				0.00	0
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>
NNF02: On 19/05/2021 Spot Bond				100.06720	100.00000	100.00000				0.00	14,000,000,000 70
<b>Total NNF026 SPOT</b>										<b>0.00</b>	<b>14,000,000,000 70,</b>
<b>Total For NNF026</b>										<b>0.00</b>	<b>14,000,000,000 70,</b>
NNF03 On 01/08/2022 Spot Bond				105.43726		106.30053				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				125.41123		125.45076				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NNF06 On 12/09/2024 Spot Bond				106.93720		107.32107			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				100.02112		100.01056			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				84.35277		84.33654			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				100.02817		100.01417			0.00	0
<b>Total NQ1A25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A25</b>									<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond				100.02829		100.01427			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				100.02626		100.01319			0.00	0
<b>Total NQ1A28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A28</b>									<b>0.00</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.02274		100.01136			0.00	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				110.76516		110.74881			0.00	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond				100.03049		100.01539			0.00	0
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>
NQ1B2 On 22/05/2022 Spot Bond				100.02904		100.01461			0.00	0
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.02515		100.01258			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NQ1C1 On 22/05/2052 Spot Bond				112.82224		112.80430			0.00	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>
NQF1D On 22/05/2052 Spot Bond				100.02596		100.01298			0.00	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			6.60000	112.74768	6.47500	112.93570			0.00	0
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>
NRA02 On 31/05/2023 Spot Bond			2.77500	196.40705	2.73000	196.57979			0.00	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>
NRA02 On 30/11/2028 Spot Bond			9.12000	120.00719	8.99500	120.74215			0.00	0
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	14.99873	100.00000	14.96536			0.00	0
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond				101.34799		101.33427			0.00	0
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond				100.16107		100.14585			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				100.85691		100.84387			0.00	0
<b>Total NTC24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC24</b>									<b>0.00</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond				101.37842		101.37718			0.00	1,000,000,000
<b>Total NTC25 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>
<b>Total For NTC25</b>									<b>0.00</b>	<b>1,000,000,000</b>
NTC26 On 07/12/2023 Spot Bond				100.46849		100.45372			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NTC27 On 12/06/2023 Spot Bond				100.98449		100.97085			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				100.99820		100.98437			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				100.86987		100.85667			0.00	0
<b>Total NTC29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC29</b>									<b>0.00</b>	<b>0</b>
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NTC30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC30</b>									<b>0.00</b>	<b>0</b>
NTC31 On 10/06/2022 Spot Bond				101.13220		101.11725			0.00	0
<b>Total NTC31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NTC31</b>									<b>0.00</b>	<b>0</b>
NTC32 On 29/09/2022 Spot Bond				101.01901		101.00431			0.00	0 20
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0 20;</b>
<b>Total For NTC32</b>									<b>0.00</b>	<b>0 20;</b>
OMI01 On 22/11/2022 Spot Bond				99.63597		99.62071			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			5.78000	109.11477	5.65500	109.22976		2,742,753,344,000.00	474,524,800	2
<b>Total OML06 SPOT</b>								<b>2,742,753,344,000.00</b>	<b>474,524,800</b>	<b>2;</b>
<b>Total For OML06</b>								<b>2,742,753,344,000.00</b>	<b>474,524,800</b>	<b>2;</b>
OML07 On 19/03/2025 Spot Bond			7.06000	118.32502	6.93500	118.77485		0.00	0	1
<b>Total OML07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>
<b>Total For OML07</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>
OML09 On 14/09/2022 Spot Bond			5.98000	112.08085	5.85500	112.25460		0.00	0	1
<b>Total OML09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>
<b>Total For OML09</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>
OML10 On 14/09/2025 Spot Bond			7.38500	120.19011	7.26000	120.68733		0.00	0	1
<b>Total OML10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>
<b>Total For OML10</b>								<b>0.00</b>	<b>0</b>	<b>1;</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
OML11 On 11/06/2024 Spot Bond				99.66733		99.65167			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				101.11519		101.10085			0.00	0
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For OML12</b>									<b>0.00</b>	<b>0</b>
PEP01 On 10/03/2023 Spot Bond				101.08779		101.06398			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				101.10934		101.09469			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>
PMM51 On 28/02/2022 Spot Bond				99.97160		99.95733			0.00	0
<b>Total PMM51 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM51</b>									<b>0.00</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond				100.68543		100.67104			0.00	0
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>
PMM54 On 07/05/2021 Spot Bond				100.23487		100.22014			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				99.97267		99.95894			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				100.02792		100.01403			0.00	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond				100.03172		100.01594			0.00	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond				100.03227		100.01621			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PRE2D On 20/02/2022 Spot Bond				100.03281		100.01649			0.00	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.10000	117.83844	6.97500	118.46364			576,342,221,480,000.00	2,757,231,298,800 1,978
<b>Total R186 SPOT</b>									<b>6,342,221,480,000.00</b>	<b>757,231,298,800 1,978,</b>
<b>Total For R186</b>									<b>6,342,221,480,000.00</b>	<b>757,231,298,800 1,978,</b>
R197 On 07/12/2023 Spot Bond			1.57500	318.08018	1.53000	318.43655			12,075,914,340,000.00	7,667,247,200 168
<b>Total R197 SPOT</b>									<b>12,075,914,340,000.00</b>	<b>7,667,247,200 168,</b>
<b>Total For R197</b>									<b>12,075,914,340,000.00</b>	<b>7,667,247,200 168,</b>
R202 On 07/12/2033 Spot Bond			4.09500	227.28333	4.10000	227.14369			265,312,059,831,000.00	64,789,269,800 203
<b>Total R202 SPOT</b>									<b>5,312,059,831,000.00</b>	<b>64,789,269,800 203,</b>
<b>Total For R202</b>									<b>5,312,059,831,000.00</b>	<b>64,789,269,800 203,</b>
R203 On 28/02/2023 Spot Bond			4.93000	105.25220	4.80500	105.48335			455,469,314,178,000.00	700,906,554,600 603
<b>Total R203 SPOT</b>									<b>5,469,314,178,000.00</b>	<b>700,906,554,600 603,</b>
<b>Total For R203</b>									<b>5,469,314,178,000.00</b>	<b>700,906,554,600 603,</b>
R2030 On 31/01/2030 Spot Bond			8.87000	95.22928	8.73000	96.03343			623,643,883,028,000.00	2,212,361,204,400 1,701
<b>Total R2030 SPOT</b>									<b>13,643,883,028,000.00</b>	<b>212,361,204,400 701,</b>
<b>Total For R2030</b>									<b>13,643,883,028,000.00</b>	<b>212,361,204,400 701,</b>
R2032 On 31/03/2032 Spot Bond			9.69000	93.65622	9.54500	94.54644			562,854,899,450,000.00	1,090,077,905,000 1,116
<b>Total R2032 SPOT</b>									<b>12,854,899,450,000.00</b>	<b>090,077,905,000 116,</b>
<b>Total For R2032</b>									<b>12,854,899,450,000.00</b>	<b>090,077,905,000 116,</b>
R2035 On 28/02/2035 Spot Bond			10.42500	88.61635	10.28000	89.56735			398,328,076,107,500.00	709,671,757,900 1,042
<b>Total R2035 SPOT</b>									<b>18,328,076,107,500.00</b>	<b>709,671,757,900 042,</b>
<b>Total For R2035</b>									<b>18,328,076,107,500.00</b>	<b>709,671,757,900 042,</b>
R2037 On 31/01/2037 Spot Bond			10.67500	84.06154	10.52500	85.04025			737,489,681,845,000.00	724,823,389,400 1,532
<b>Total R2037 SPOT</b>									<b>17,489,681,845,000.00</b>	<b>724,823,389,400 532,</b>
<b>Total For R2037</b>									<b>17,489,681,845,000.00</b>	<b>724,823,389,400 532,</b>
R2040 On 31/01/2040 Spot Bond			10.87000	85.69843	10.71000	86.80656			845,423,247,917,000.00	905,742,709,100 1,879
<b>Total R2040 SPOT</b>									<b>15,423,247,917,000.00</b>	<b>905,742,709,100 379,</b>
<b>Total For R2040</b>									<b>15,423,247,917,000.00</b>	<b>905,742,709,100 379,</b>
R2044 On 31/01/2044 Spot Bond			10.94000	82.28857	10.79000	83.33429			136,053,264,498,000.00	1,383,551,486,700 1,776
<b>Total R2044 SPOT</b>									<b>16,053,264,498,000.00</b>	<b>383,551,486,700 776,</b>
<b>Total For R2044</b>									<b>16,053,264,498,000.00</b>	<b>383,551,486,700 776,</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2048 On 28/02/2048 Spot Bond			10.85000	81.66620	10.69500	82.78623			145,865,615,200,000.00	1,580,264,112,000 1,444
<b>Total R2048 SPOT</b>									<b>15,865,615,200,000.00</b>	<b>580,264,112,000 444,1</b>
<b>Total For R2048</b>									<b>15,865,615,200,000.00</b>	<b>580,264,112,000 444,1</b>
R208 On 31/03/2021 Spot Bond			3.78000	103.00165	3.78000	102.99103			349,272,000,000,000.00	92,400,000,000 725
<b>Total R208 SPOT</b>									<b>19,272,000,000,000.00</b>	<b>92,400,000,000 725,1</b>
<b>Total For R208</b>									<b>19,272,000,000,000.00</b>	<b>92,400,000,000 725,1</b>
R209 On 31/03/2036 Spot Bond			10.33500	71.62016	10.18500	72.48039			435,159,556,276,500.00	332,381,185,900 888
<b>Total R209 SPOT</b>									<b>15,159,556,276,500.00</b>	<b>332,381,185,900 888,;</b>
<b>Total For R209</b>									<b>15,159,556,276,500.00</b>	<b>332,381,185,900 888,;</b>
R210 On 31/03/2028 Spot Bond			3.20000	201.57325	3.20000	201.55568			105,425,079,680,000.00	32,945,337,400 147
<b>Total R210 SPOT</b>									<b>15,425,079,680,000.00</b>	<b>32,945,337,400 147,1</b>
<b>Total For R210</b>									<b>15,425,079,680,000.00</b>	<b>32,945,337,400 147,1</b>
R212 On 31/01/2022 Spot Bond			0.95000	170.25391	0.95000	170.24946			12,293,000,000,000.00	12,940,000,000 307
<b>Total R212 SPOT</b>									<b>12,293,000,000,000.00</b>	<b>12,940,000,000 307,1</b>
<b>Total For R212</b>									<b>12,293,000,000,000.00</b>	<b>12,940,000,000 307,1</b>
R213 On 28/02/2031 Spot Bond			9.33000	84.97445	9.18500	85.79557			644,162,306,346,000.00	390,585,456,200 595
<b>Total R213 SPOT</b>									<b>14,162,306,346,000.00</b>	<b>390,585,456,200 595,1</b>
<b>Total For R213</b>									<b>14,162,306,346,000.00</b>	<b>390,585,456,200 595,1</b>
R214 On 28/02/2041 Spot Bond			10.80000	64.96722	10.65000	65.82993			111,700,640,560,000.00	1,306,638,948,200 967
<b>Total R214 SPOT</b>									<b>11,700,640,560,000.00</b>	<b>306,638,948,200 967,1</b>
<b>Total For R214</b>									<b>11,700,640,560,000.00</b>	<b>306,638,948,200 967,1</b>
RDFB0 On 30/09/2021 Spot Bond				101.26248		101.24937			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				99.91468		99.90021			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				100.75963		100.74469			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				97.38951		97.37189			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB1: On 12/03/2021 Spot Bond				100.99020		100.97632			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				99.50741		99.49109			0.00	0
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>
RDFB1: On 05/12/2023 Spot Bond				100.11683		100.10317			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				99.34152		99.32525			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				97.86183		97.84470			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				96.69012		98.09749			0.00	336,000,000
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>336,000,000</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>336,000,000</b>
RDFB1: On 22/03/2022 Spot Bond				100.78219		100.76856			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				100.91734		100.90328			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				100.96096		100.94621			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				100.83949		100.82503			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				97.42893		97.41173			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB2: On 22/08/2024 Spot Bond				97.25517		97.23867			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				100.09887		100.08518			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				101.12766		101.11255			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				101.02684		101.00310			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				100.93677		100.91860			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				100.79736		100.78194			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>
RED16: On 07/12/2021 Spot Bond				101.45707		101.43218			0.00	0
<b>Total RED161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED161</b>									<b>0.00</b>	<b>0</b>
RED30: On 16/09/2021 Spot Bond				101.53926		101.51690			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>
RED40: On 29/01/2024 Spot Bond				101.56406		101.53859			0.00	0
<b>Total RED402 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED402</b>									<b>0.00</b>	<b>0</b>
RED50: On 05/12/2022 Spot Bond				101.85039		101.82687			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				101.31382		101.29925			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RED60: On 09/03/2022 Spot Bond				101.91886		101.89845			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				101.03246		101.00457			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				101.16733		101.13575			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				100.08358		100.06976			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				100.62675		100.61203			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				98.52392		98.50795			0.00	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>
RES49 On 03/08/2023 Spot Bond				100.57502		100.55855			0.00	0
<b>Total RES49 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES49</b>									<b>0.00</b>	<b>0</b>
RES50 On 22/10/2023 Spot Bond				100.52764		100.51172			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>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			5.30500	104.13741	5.18000	104.14255		321,583,795,000.00		60,619,000
<b>Total RW21 SPOT</b>								<b>321,583,795,000.00</b>		<b>60,619,000</b>
<b>Total For RW21</b>								<b>321,583,795,000.00</b>		<b>60,619,000</b>
RW23 On 10/12/2023 Spot Bond			6.58000	109.32834	6.45500	109.63855		2,051,017,584,000.00		311,704,800
<b>Total RW23 SPOT</b>								<b>2,051,017,584,000.00</b>		<b>311,704,800</b>
<b>Total For RW23</b>								<b>2,051,017,584,000.00</b>		<b>311,704,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
RW28 On 10/12/2028 Spot Bond			11.20000	97.22631	11.05500	97.91800			46,311,464,640,000.00	4,134,952,200	3
<b>Total RW28 SPOT</b>									<b>16,311,464,640,000.00</b>	<b>4,134,952,200</b>	<b>3,1</b>
<b>Total For RW28</b>									<b>16,311,464,640,000.00</b>	<b>4,134,952,200</b>	<b>3,1</b>
SBK23 On 28/05/2022 Spot Bond			5.22000	110.40879	5.09500	110.55232			0.00	0	2
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,1</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,1</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				100.88235		100.86522			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			6.00000	105.08851	5.87500	105.09314			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				100.32497		100.31075			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				101.36824		101.35724			0.00	0	
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.72000	103.49734	4.59500	103.52605			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			6.78000	116.96215	6.58000	117.88807			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond				104.33690		104.32785			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.68000	112.18684	5.55500	112.53482			0.00	0	1
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,1</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>1,1</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS3 On 25/05/2026 Spot Bond			6.87500	107.80022	6.66500	108.73035			0.00	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			7.24500	114.63066	7.04500	115.69009			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			5.97000	117.48288	5.84500	117.89256			0.00	0
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			6.16500	110.71244	6.04000	111.15185			0.00	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			8.34000	109.19194	8.09000	110.82194			0.00	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			4.66500	105.13224	4.54000	105.20961			0.00	0
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			5.11500	110.73352	4.99000	110.93209			0.00	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			6.53000	119.48029	6.35500	120.23279			0.00	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			7.37000	121.09820	7.17500	122.21319		7,091,055,818,000.00	962,151,400	
<b>Total SBS43 SPOT</b>								<b>7,091,055,818,000.00</b>	<b>962,151,400</b>	
<b>Total For SBS43</b>								<b>7,091,055,818,000.00</b>	<b>962,151,400</b>	
SBS46 On 15/02/2023 Spot Bond			5.23000	110.30826	5.10500	110.53997			0.00	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				101.51878		101.46744			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS49 On 31/01/2022 Spot Bond				101.04509		101.03258			0.00	0
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			4.77000	104.84975	4.73000	104.87355			0.00	0
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			5.69000	111.53579	5.56500	111.87533			0.00	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond				104.11493		104.11361			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				103.79933		103.79167			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				101.97573		101.96331			0.00	140,000,000
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>140,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.87500	106.86752	4.75000	107.01498			0.00	0
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond				102.84124		102.75273			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				104.43854		104.43125			0.00	0
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond				101.18436		101.17086			0.00	0
<b>Total SBS60 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS60</b>									<b>0.00</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond				101.13296		101.11988			0.00	0
<b>Total SBS62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS62</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS63 On 31/01/2026 Spot Bond				100.96370		100.95048			0.00	0
<b>Total SBS63 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS63</b>									<b>0.00</b>	<b>0</b>
SBS64 On 31/01/2029 Spot Bond				102.03277		102.02364			0.00	0
<b>Total SBS64 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS64</b>									<b>0.00</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond				99.53994		99.52512			0.00	0
<b>Total SBS65 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS65</b>									<b>0.00</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond				101.22086		101.20878			0.00	0
<b>Total SBS66 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS66</b>									<b>0.00</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond				101.83561		101.82504			0.00	0
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>0</b>
SBS68 On 21/11/2024 Spot Bond				100.36049		100.34850			0.00	0
<b>Total SBS68 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS68</b>									<b>0.00</b>	<b>0</b>
SBS69 On 02/12/2034 Spot Bond				99.91625		99.90203			0.00	0
<b>Total SBS69 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS69</b>									<b>0.00</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			1.99500	314.65522	1.95000	315.00317			0.00	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			5.14500	204.72565	5.15000	204.59630			0.00	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond				104.59163		104.57392			0.00	0
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond				105.20907		105.19048			0.00	1,540,200,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>1,540,200,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>1,540,200,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBT103 On 31/03/2024 Spot Bond				104.36920		104.35056			0.00	187,965,600
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>187,965,600</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>187,965,600</b>
SBT104 On 30/09/2025 Spot Bond				103.76391		103.74499			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				102.27457		102.25846			0.00	0
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond				100.01586		99.99999			0.00	0
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			7.03000	110.69110	6.90500	110.99739			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				100.62193		100.60527			0.00	0
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>
SBT206 On 31/01/2025 Spot Bond				99.27815		99.26076			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				105.73131		105.71695			0.00	0
<b>Total SBT207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT207</b>									<b>0.00</b>	<b>0</b>
SBT208 On 28/11/2025 Spot Bond				100.03868		100.02241			0.00	2,000,000,000
<b>Total SBT208 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>
<b>Total For SBT208</b>									<b>0.00</b>	<b>2,000,000,000</b>
SGI005 On 10/07/2021 Spot Bond				101.10796		101.08284			0.00	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond				99.64760		99.62271			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond				100.46068		100.44599			0.00	0
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond				100.13886		100.12297			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				100.13327		100.11801			0.00	0
<b>Total SLRA4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond				100.33844		100.32423			0.00	0
<b>Total SLRA5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRA5</b>									<b>0.00</b>	<b>0</b>
SLRA6 On 15/11/2023 Spot Bond				100.13815		100.12235			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				100.14495		100.12839			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				100.14667		100.12992			0.00	0
<b>Total SLRB4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB4</b>									<b>0.00</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond				100.13453		100.11913			0.00	0
<b>Total SLRB5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB5</b>									<b>0.00</b>	<b>0</b>
SLRB6 On 15/11/2023 Spot Bond				100.14668		100.12993			0.00	0
<b>Total SLRB6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB6</b>									<b>0.00</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond				100.16734		100.14828			0.00	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SLRC4 On 15/11/2022 Spot Bond				100.16128		100.14290			0.00	0
<b>Total SLRC4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC4</b>									<b>0.00</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond				99.42694		99.41110			0.00	0
<b>Total SLRC5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC5</b>									<b>0.00</b>	<b>0</b>
SLRC6 On 15/11/2023 Spot Bond				100.15155		100.13426			0.00	0
<b>Total SLRC6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC6</b>									<b>0.00</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond				100.91500		100.90217			0.00	0
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			6.78000	114.08687	6.65500	114.32625			0.00	0 4
<b>Total SNT03 SPOT</b>									<b>0.00</b>	<b>0 4</b>
<b>Total For SNT03</b>									<b>0.00</b>	<b>0 4</b>
SNT04 On 27/06/2022 Spot Bond				101.47090		101.45635			0.00	0
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>
SNT05 On 30/11/2025 Spot Bond				99.92711		99.91233			0.00	0
<b>Total SNT05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SNT05</b>									<b>0.00</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond				98.91377		98.89755			0.00	0
<b>Total SOLB01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SOLB01</b>									<b>0.00</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond				100.14395		100.13072			0.00	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>
SPDA12 On 21/08/2022 Spot Bond				100.62654		100.61407			0.00	0
<b>Total SPDA12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA12</b>									<b>0.00</b>	<b>0</b>
SPDA13 On 21/08/2024 Spot Bond				100.02594		100.01305			0.00	0
<b>Total SPDA13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA13</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SPDA8 On 21/08/2021 Spot Bond				100.02971		100.01486			0.00	0
<b>Total SPDA8 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA8</b>									<b>0.00</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond				100.90400		100.88863			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				101.05082		101.03605			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				101.04150		101.02772			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				101.28936		101.27519			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				100.62416		100.61036			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				100.67979		100.66548			0.00	0
<b>Total SPG009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG009</b>									<b>0.00</b>	<b>0</b>
SPG01 On 01/12/2023 Spot Bond				99.99962		99.98559			0.00	0
<b>Total SPG010 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG010</b>									<b>0.00</b>	<b>0</b>
SPGC0 On 01/12/2021 Spot Bond				99.93888		99.92643			0.00	0
<b>Total SPGC02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPGC02</b>									<b>0.00</b>	<b>0</b>
SSA07 On 15/05/2023 Spot Bond				101.39133		101.37557			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			5.59500	102.82334	5.47000	102.82028			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN00: On 31/03/2021 Spot Bond			5.59500	102.82334	5.47000	102.82028			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			3.67500	141.86983	3.59500	142.27920			0.00	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			7.07500	117.96758	6.95000	118.59374			0.00	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			8.82000	87.98597	8.67500	88.84655			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				98.00257		97.98388			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				99.91980		99.90354			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>
SSN04: On 13/10/2023 Spot Bond				100.63818		100.62318			0.00	0
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			6.33000	111.87146	6.20500	112.16759			0.00	0
<b>Total SSN041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN041</b>									<b>0.00</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.88000	105.70655	4.88000	105.69246			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				98.80003		98.78109			0.00	0
<b>Total SSN044 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN044</b>									<b>0.00</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond				100.37912		100.36258			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN04: On 05/04/2027 Spot Bond				101.26381		101.24973			0.00	0 2
<b>Total SSN047 SPOT</b>									<b>0.00</b>	<b>0 2,1</b>
<b>Total For SSN047</b>									<b>0.00</b>	<b>0 2,1</b>
SSN05: On 08/12/2023 Spot Bond			2.60500	309.76168	2.56000	310.09778			0.00	0
<b>Total SSN050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/10/2022 Spot Bond				100.44035		100.42519			0.00	0
<b>Total SSN054 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN054</b>									<b>0.00</b>	<b>0</b>
SSN05: On 03/11/2022 Spot Bond				100.31638		100.30128			0.00	0
<b>Total SSN055 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN055</b>									<b>0.00</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond				100.64675		100.63403			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			4.42000	186.64919	4.42000	186.62679			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			3.06000	145.16236	2.98000	145.58520			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			5.08000	102.97120	5.08000	102.95693			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			4.27000	101.95072	4.26100	102.00558			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			4.38000	187.11794	4.38000	187.09566			0.00	0
<b>Total SSN065 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN065</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN06( On 28/05/2023 Spot Bond				99.92810		99.91346			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				99.92958		99.91524			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				99.93314		99.91953			0.00	0
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>
SSN07( On 15/06/2023 Spot Bond				101.08768		101.07239			0.00	0
<b>Total SSN073 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN073</b>									<b>0.00</b>	<b>0</b>
SSN07( On 15/06/2023 Spot Bond				101.06053		101.04562			0.00	0
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>
SSN07( On 15/06/2028 Spot Bond				100.00000		100.00000			0.00	0
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>
SSN07( On 15/06/2023 Spot Bond				100.00000		100.00000			0.00	0
<b>Total SSN076 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN076</b>									<b>0.00</b>	<b>0</b>
SSN07( On 19/06/2023 Spot Bond				100.99661		100.98159			0.00	0
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>0</b>
SSN07( On 13/07/2023 Spot Bond				100.65308		100.63773			0.00	0
<b>Total SSN078 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN078</b>									<b>0.00</b>	<b>0</b>
SSN07( On 31/07/2021 Spot Bond				95.05800		96.72000			0.00	0
<b>Total SSN079 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN079</b>									<b>0.00</b>	<b>0</b>
SSN08( On 27/08/2024 Spot Bond				99.92623		99.91121			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN08: On 12/09/2025 Spot Bond				101.17327		101.15698			0.00	0
<b>Total SSN082 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN082</b>									<b>0.00</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond				100.29382		100.27829			0.00	0
<b>Total SSN083 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN083</b>									<b>0.00</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.97000	208.29066	4.97500	208.15967			0.00	0
<b>Total SSN084 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN084</b>									<b>0.00</b>	<b>0</b>
SSN08: On 21/12/2026 Spot Bond				99.73278		99.71562			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				100.32191		100.30794			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				100.31177		100.29818			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				99.93454		99.92146			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				99.91980		99.90354			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				101.21353		101.19808			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			9.53500	91.42588	9.39500	92.18652			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				99.93988		99.92762			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN10: On 21/12/2026 Spot Bond				101.20986		101.19146			0.00	0
<b>Total SSN102 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN102</b>									<b>0.00</b>	<b>0</b>
SSN10: On 04/06/2021 Spot Bond				101.00536		100.99319			0.00	0
<b>Total SSN103 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN103</b>									<b>0.00</b>	<b>0</b>
SSN10: On 31/03/2028 Spot Bond			4.42500	186.59071	4.42500	186.56826			0.00	0
<b>Total SSN104 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN104</b>									<b>0.00</b>	<b>0</b>
SSN10: On 07/12/2033 Spot Bond			5.15000	204.62488	5.15500	204.49558			0.00	0
<b>Total SSN105 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN105</b>									<b>0.00</b>	<b>0</b>
SSN10: On 04/02/2022 Spot Bond				100.27087		100.25729			0.00	0
<b>Total SSN106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN106</b>									<b>0.00</b>	<b>0</b>
SSN10: On 10/02/2023 Spot Bond				100.19714		100.18292			0.00	0
<b>Total SSN107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN107</b>									<b>0.00</b>	<b>0</b>
SSN10: On 11/05/2021 Spot Bond				100.16548		100.15274			0.00	0
<b>Total SSN108 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN108</b>									<b>0.00</b>	<b>0</b>
SSN10: On 11/05/2021 Spot Bond				100.16548		100.15274			0.00	0
<b>Total SSN109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN109</b>									<b>0.00</b>	<b>0</b>
SSN11: On 17/05/2021 Spot Bond				100.09853		100.08621			0.00	0
<b>Total SSN110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN110</b>									<b>0.00</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			7.67000	108.69241	7.54500	109.16319			0.00	0
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond				100.02763		100.01388			0.00	0
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A11</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
T14A12 On 21/11/2021 Spot Bond			8.55000	102.79759	8.55000	102.77382			0.00	0
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>
T14A13 On 21/11/2021 Spot Bond				99.91540		99.90301			0.00	0
<b>Total T14A13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A13</b>									<b>0.00</b>	<b>0</b>
T16OM On 21/08/2021 Spot Bond				100.02328		100.01169			0.00	0
<b>Total T16OM2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T16OM2</b>									<b>0.00</b>	<b>0</b>
T16OM On 21/11/2021 Spot Bond				100.02220		100.01115			0.00	0
<b>Total T16OM3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T16OM3</b>									<b>0.00</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond				100.41220		100.39749			0.00	0
<b>Total TFS142 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS142</b>									<b>0.00</b>	<b>0</b>
TFS145 On 20/03/2022 Spot Bond				100.68482		100.67031			0.00	0
<b>Total TFS145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS145</b>									<b>0.00</b>	<b>0</b>
TFS148 On 12/10/2022 Spot Bond				101.09581		101.08295			0.00	0
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>
TFS149 On 31/10/2021 Spot Bond				100.31257		100.29901			0.00	0
<b>Total TFS149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS149</b>									<b>0.00</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond				100.65461		100.64197			0.00	200,000,000
<b>Total TFS153 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For TFS153</b>									<b>0.00</b>	<b>200,000,000</b>
TFS154 On 06/07/2023 Spot Bond				101.61556		101.60345			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				99.84201		99.82940			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
TFS15€ On 03/09/2023 Spot Bond				100.05438		100.04186				0.00	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond				100.81497		100.80212				0.00	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>
TFS15€ On 20/03/2022 Spot Bond				100.71972		100.70689				0.00	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>
TFS15€ On 20/03/2024 Spot Bond				101.42461		101.69595				0.00	400,000,000
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>400,000,000</b> ;
<b>Total For TFS159</b>										<b>0.00</b>	<b>400,000,000</b> ;
TFS161 On 27/05/2022 Spot Bond				100.27364		100.26221				0.00	0
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond				99.49512		99.48210				0.00	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond				100.60219		100.58961				0.00	0
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>
TFS164 On 22/10/2024 Spot Bond				101.10317		101.09059				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>
TFS16€ On 15/10/2023 Spot Bond				100.49626		100.48400				0.00	0
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>
TFS16€ On 15/10/2025 Spot Bond				100.52349		100.51055				0.00	0
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH14A On 21/11/2021 Spot Bond				100.02840		100.01426			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			5.32500	106.04138	5.20000	106.11859			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				100.50649		100.49430			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			5.48500	105.19489	5.36000	105.27117			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				100.03171		100.01592			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				100.17449		100.16003			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				100.02943		100.01478			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				100.39457		100.37872			0.00	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.46614		100.45110			0.00	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.03268		100.01641			0.00	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14C3</b>									<b>0.00</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.05065		100.02545			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH14D: On 21/11/2021 Spot Bond				100.96975		100.94837			0.00	0
<b>Total TH14D2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14D2</b>									<b>0.00</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond				100.76130		100.73997			0.00	0
<b>Total TH14D3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14D3</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				100.01561		100.00211			0.00	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	102.54772	9.82000	102.52057			0.00	0
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				99.91641		99.90292			0.00	0
<b>Total TH15A5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A5</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				100.02583		100.01300			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				100.02463		100.01239			0.00	0
<b>Total TH15A9 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A9</b>									<b>0.00</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.02835		100.01427			0.00	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.35770		100.34434			0.00	0
<b>Total TH15B2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B2</b>									<b>0.00</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.44022		100.42722			0.00	0
<b>Total TH15B3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B3</b>									<b>0.00</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.03092		100.01557			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
TH15C: On 21/11/2022 Spot Bond				100.52336		100.50913				0.00	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.02961		100.01491				0.00	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				101.24944		101.22801				0.00	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.44496		100.42370				0.00	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.04125		100.02080				0.00	0
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond				100.02500		100.01257				0.00	0
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond				100.02605		100.01311				0.00	0
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.06893	8.49000	100.04595				0.00	0
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond				100.02626		100.01321				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				100.02632		100.01324				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				100.02495		100.01255				0.00	0
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH16A: On 21/08/2024 Spot Bond				100.02616		100.01316			0.00	0
<b>Total TH16A8 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16A8</b>									<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			5.76000	100.04707	5.76000	100.03138			0.00	0
<b>Total TH16A9 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16A9</b>									<b>0.00</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond				100.02736		100.01377			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				100.02933		100.01476			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				100.02944		100.01482			0.00	0
<b>Total TH16B3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16B3</b>									<b>0.00</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond				100.02905		100.01462			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				100.03168		100.01595			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				100.03097		100.01559			0.00	0
<b>Total TH16C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16C3</b>									<b>0.00</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond				100.04079		100.02056			0.00	0
<b>Total TH16D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16D1</b>									<b>0.00</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond				100.04543		100.02291			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				100.04270		100.02153			0.00	0
<b>Total TH16D3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16D3</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TL22 On 04/03/2021 Spot Bond				99.89948		99.88660			0.00	200,000,000
<b>Total TL22 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For TL22</b>									<b>0.00</b>	<b>200,000,000</b>
TL23 On 05/09/2022 Spot Bond				99.64279		99.62823			0.00	0
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			6.07000	104.04287	5.94500	104.21081			0.00	0
<b>Total TL24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL24</b>									<b>0.00</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			7.23000	106.95541	7.10500	107.33496			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				100.81696		100.80329			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				100.84077		100.82682			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			7.55000	109.19868	7.42500	109.63398			0.00	0
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond				101.15086		101.13644			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				100.93199		100.91798			0.00	0
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond				101.09477		101.08031			0.00	0
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond				100.22098		100.20606			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TN23 On 06/11/2023 Spot Bond			6.92000	112.65590	6.79500	112.95645			172,036,736,000.00	24,860,800 1
<b>Total TN23 SPOT</b>									<b>172,036,736,000.00</b>	<b>24,860,800 1,</b>
<b>Total For TN23</b>									<b>172,036,736,000.00</b>	<b>24,860,800 1,</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	23.83707	100.00000	23.78374			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			8.52000	103.71999	8.39500	104.16591			302,589,504,000.00	35,515,200 12
<b>Total TN25 SPOT</b>									<b>302,589,504,000.00</b>	<b>35,515,200 12,</b>
<b>Total For TN25</b>									<b>302,589,504,000.00</b>	<b>35,515,200 12,</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.98764	100.00000	11.96081			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			8.88000	102.58353	8.75500	103.18471			44,636,154,720,000.00	5,026,594,000 13
<b>Total TN27 SPOT</b>									<b>14,636,154,720,000.00</b>	<b>5,026,594,000 13,</b>
<b>Total For TN27</b>									<b>14,636,154,720,000.00</b>	<b>5,026,594,000 13,</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.57685	100.00000	11.55095			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			10.50000	103.95604	10.36000	104.76727			346,100,000,000,000.00	128,200,000,000 65
<b>Total TN30 SPOT</b>									<b>16,100,000,000,000.00</b>	<b>128,200,000,000 65,</b>
<b>Total For TN30</b>									<b>16,100,000,000,000.00</b>	<b>128,200,000,000 65,</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.51923	8.00000	120.49327			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			12.16500	93.56099	12.01500	94.55472			0.00	0 4
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0 4,</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0 4,</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.04964	10.75000	104.01971			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>
TRA3A On 14/11/2022 Spot Bond				98.90613		98.88902			0.00	0
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A3</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA3A: On 14/11/2022 Spot Bond			6.04000	107.33914	5.91500	107.52997			0.00	0
<b>Total TRA3A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A4</b>									<b>0.00</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond				100.12196		100.10691			0.00	0
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond				100.17043		100.15129			0.00	0
<b>Total TRA3B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3B1</b>									<b>0.00</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond				99.07746		99.05726			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				100.31930		100.30449			0.00	0
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A2</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond				100.63458		100.61967			0.00	0
<b>Total TRA4A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A3</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			6.33000	111.49118	6.20500	111.84095			0.00	0
<b>Total TRA4A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A4</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond				100.60278		100.58863			0.00	0
<b>Total TRA4A6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A6</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond				100.63458		100.61967			0.00	0
<b>Total TRA4A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A7</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.15558	8.62000	103.13167			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				97.73456		97.71361			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA4B: On 13/04/2024 Spot Bond				101.65302		101.63620			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>
TSP243: On 04/03/2021 Spot Bond				99.84910		99.83024			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>
TSP244: On 18/03/2021 Spot Bond				99.59537		99.57698			0.00	0
<b>Total TSP244 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP244</b>									<b>0.00</b>	<b>0</b>
TSP245: On 08/04/2021 Spot Bond				99.24121		99.22356			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>
TSP247: On 22/04/2021 Spot Bond				99.10785		99.09220			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>
TSP248: On 21/07/2021 Spot Bond				98.10315		98.09024			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>
TSP249: 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>
TSP250: On 06/09/2021 Spot Bond				97.64415		97.63288			0.00	0
<b>Total TSP250 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP250</b>									<b>0.00</b>	<b>0</b>
TSP251: On 16/09/2021 Spot Bond				97.72998		97.71886			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>
TSP252: On 09/04/2021 Spot Bond				99.52631		99.51555			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>
TSP253: On 17/05/2021 Spot Bond				99.12057		99.10985			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP254 On 26/05/2021 Spot Bond				99.03221		99.02157			0.00	0
<b>Total TSP254 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP254</b>									<b>0.00</b>	<b>0</b>
TSP255 On 29/11/2021 Spot Bond				96.84769		96.83635			0.00	0
<b>Total TSP255 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP255</b>									<b>0.00</b>	<b>0</b>
TSP256 On 14/02/2022 Spot Bond				95.41916		95.40626			0.00	0
<b>Total TSP256 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP256</b>									<b>0.00</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond				100.37615		100.35982			0.00	0
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond				100.48689		100.46572			0.00	0
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond				101.35481		101.33252			0.00	0
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>
TUHF02 On 24/10/2024 Spot Bond				100.54065		100.52264			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>
TWC357 On 26/02/2021 Spot Bond				100.93260		100.92247			0.00	0
<b>Total TWC357 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC357</b>									<b>0.00</b>	<b>0</b>
TWC358 On 11/03/2021 Spot Bond				100.84779		100.83706			0.00	0
<b>Total TWC358 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC358</b>									<b>0.00</b>	<b>0</b>
TWC359 On 18/03/2021 Spot Bond				100.81575		100.80488			0.00	0
<b>Total TWC359 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC359</b>									<b>0.00</b>	<b>0</b>
TWC360 On 13/04/2021 Spot Bond				100.47854		100.46741			0.00	0
<b>Total TWC360 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC360</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TWC36 On 20/04/2021 Spot Bond				100.39866		100.38759			0.00	0
<b>Total TWC361 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC361</b>									<b>0.00</b>	<b>0</b>
TWC36 On 26/04/2021 Spot Bond				100.32115		100.31007			0.00	0
<b>Total TWC362 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC362</b>									<b>0.00</b>	<b>0</b>
TWC36 On 30/04/2021 Spot Bond				100.28935		100.27822			0.00	0
<b>Total TWC363 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC363</b>									<b>0.00</b>	<b>0</b>
TWC36 On 11/05/2021 Spot Bond				100.16693		100.15580			0.00	0
<b>Total TWC364 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC364</b>									<b>0.00</b>	<b>0</b>
TWC36 On 18/05/2021 Spot Bond				100.08859		100.07752			0.00	0
<b>Total TWC365 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC365</b>									<b>0.00</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			6.74000	99.88933	6.61500	99.87329			0.00	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			9.25000	113.38644	9.12500	113.87948			0.00	0 2
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0 2,</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0 2,</b>
VKE10 On 08/07/2022 Spot Bond				100.67183		100.65682			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				100.48608		100.47108			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				100.36329		100.34941			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				99.93383		99.92016			0.00	0
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VKE14 On 27/08/2023 Spot Bond				100.01540		100.00172			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				100.12674		100.11244			0.00	0
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>
VKE16 On 14/02/2025 Spot Bond				100.13156		100.11672			0.00	0
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond				101.06644		101.05435			0.00	0
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond				100.83085		100.81675			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			4.75500	103.24908	4.63000	103.26865			0.00	0
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	83.28056	100.00000	83.09913			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>1.57e+017</b>	<b>319,041,430,400 249,4</b>
<b>Total for SPOT :</b>									<b>1.57e+017</b>	<b>319,041,430,400 249,4</b>
<b>Total Futures</b>									<b>1.57e+017</b>	<b>319,041,431,658 249,4</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>
<b>Grand Total:</b>									<b>1.57e+017</b>	<b>319,041,431,658 249,4</b>