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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/03/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/05/2021 Bond Future			11.92520	72.91121	11.97666	72.65209			0.00	0	35
ES33 On 05/08/2021 Bond Future			12.20175	73.68400	12.25154	73.44136			0.00	0	
ES33 On 04/11/2021 Bond Future			12.48029	70.71838	12.52890	70.48899			0.00	0	
ES33 On 03/02/2022 Bond Future			12.78092	71.50948	12.82699	71.29931			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 06/05/2021 Bond Future			12.40353	71.41769	12.49632	70.90304			0.00	0	4,77
ES42 On 05/08/2021 Bond Future			12.66544	72.17517	12.75907	71.67377			0.00	0	
ES42 On 04/11/2021 Bond Future			12.93165	68.71008	13.02667	68.21907			0.00	0	
ES42 On 03/02/2022 Bond Future			13.20922	69.47918	13.30455	69.00389			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025 On 06/05/2021 Bond Future			150.88082	150.88082	150.40839	150.40839			0.00	0	8,20
I2025 On 05/08/2021 Bond Future			150.98722	150.98722	150.54937	150.54937			0.00	0	
I2025 On 04/11/2021 Bond Future			152.68072	152.68072	152.27168	152.27168			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			152.86577	152.86577	152.49902	152.49902			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,20</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>8,20</b>
I2029	On	06/05/2021	Bond Future			107.70609	107.70609	107.56349	107.56349			9,801,254.19	91	3,01
I2029	On	05/08/2021	Bond Future			108.87453	108.87453	108.75880	108.75880			0.00	0	
I2029	On	04/11/2021	Bond Future			108.94519	108.94519	108.85246	108.85246			0.00	0	
I2029	On	03/02/2022	Bond Future			110.18867	110.18867	110.12840	110.12840			0.00	0	
<b>Total I2029 Future</b>												<b>9,801,254.19</b>	<b>91</b>	<b>3,01</b>
<b>Total For I2029</b>												<b>9,801,254.19</b>	<b>91</b>	<b>3,01</b>
I2033	On	06/05/2021	Bond Future			102.42968	102.42968	102.65391	102.65391			0.00	0	9,71
I2033	On	05/08/2021	Bond Future			103.54082	103.54082	103.79469	103.79469			0.00	0	
I2033	On	04/11/2021	Bond Future			103.47739	103.47739	103.75725	103.75725			0.00	0	
I2033	On	03/02/2022	Bond Future			104.65849	104.65849	104.97344	104.97344			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,71</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,71</b>
I2038	On	06/05/2021	Bond Future			115.74773	115.74773	115.45435	115.45435			0.00	0	7,96
I2038	On	05/08/2021	Bond Future			115.28169	115.28169	115.01568	115.01568			0.00	0	
I2038	On	04/11/2021	Bond Future			116.57490	116.57490	116.33175	116.33175			0.00	0	
I2038	On	03/02/2022	Bond Future			116.15335	116.15335	115.94312	115.94312			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
I2046	On	06/05/2021	Bond Future			103.36969	103.36969	103.38157	103.38157			0.00	0	15,05
I2046	On	05/08/2021	Bond Future			104.49098	104.49098	104.53047	104.53047			0.00	0	
I2046	On	04/11/2021	Bond Future			103.85542	103.85542	103.91862	103.91862			0.00	0	
I2046	On	03/02/2022	Bond Future			105.04095	105.04095	105.13685	105.13685			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,05</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,05</b>
I2050	On	06/05/2021	Bond Future			107.36962	107.36962	107.38214	107.38214			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			106.60688	106.60688	106.64765	106.64765			0.00	0	
I2050	On	04/11/2021	Bond Future			107.80267	107.80267	107.86775	107.86775			0.00	0	
I2050	On	03/02/2022	Bond Future			107.08560	107.08560	107.18453	107.18453			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,95</b>
R186	On	06/05/2021	Bond Future			7.53291	117.42966	7.44323	117.86843		7.00	35,933,475.96	306	107,36
R186	On	05/08/2021	Bond Future			7.73440	113.39395	7.63256	113.86777		6.92	0.00	0	
R186	On	04/11/2021	Bond Future			7.93525	114.63967	7.82117	115.14416		6.75	0.00	0	
R186	On	03/02/2022	Bond Future			8.15911	110.64056	8.02908	111.18546		7.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>35,933,475.96</b>	<b>306</b>	<b>107,36</b>
R186	On	06/05/2021	Bond Future	10.77	Call			14,940.84000	14.94084	14,502,070	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,981.87000	14.98187	14,543,100	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,899.79000	14.89979	14,461,020	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			851.84000	0.85184	986,820	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,617.47000	1.61747	1,313,680	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			868.18000	0.86818	653,500	6.94	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,573.39000	1.57339	1,797,480	6.94	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,034.96000	5.03496	4,633,090	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			544.78000	0.54478	616,730	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,070.54000	5.07054	4,667,680	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			536.06000	0.53606	607,020	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,999.46000	4.99946	4,598,600	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			553.62000	0.55362	626,580	7.48	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,133.30000	3.13330	2,824,120	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,949.05000	1.94905	2,144,360	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,159.82000	3.15982	2,849,280	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,931.83000	1.93183	2,125,780	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,186.45000	3.18645	2,874,550	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,914.73000	1.91473	2,107,320	6.89	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,701.52000	4.70152	5,053,220	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,553.98000	1.55398	1,359,490	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,672.99000	4.67299	5,023,400	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,523.66000	1.52366	1,331,750	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,729.78000	4.72978	5,082,770	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,538.96000	1.53896	1,345,760	6.75	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,17</b>
<b>Total For R186</b>												<b>35,933,475.96</b>	<b>306</b>	<b>132,56</b>
R197	On	06/05/2021	Bond Future			320.26945	320.26945	320.16970	320.16970			6,405,389.00	20	2,96
R197	On	05/08/2021	Bond Future			315.74125	315.74125	315.72341	315.72341			0.00	0	
R197	On	04/11/2021	Bond Future			319.28318	319.28318	319.33596	319.33596			0.00	0	
R197	On	03/02/2022	Bond Future			314.82896	314.82896	314.97915	314.97915			0.00	0	
<b>Total R197 Future</b>												<b>6,405,389.00</b>	<b>20</b>	<b>2,96</b>
<b>Total For R197</b>												<b>6,405,389.00</b>	<b>20</b>	<b>2,96</b>
R202	On	06/05/2021	Bond Future			228.71724	228.71724	228.28893	228.28893			7,090,234.44	31	9,26
R202	On	05/08/2021	Bond Future			226.94793	226.94793	226.57439	226.57439			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R202	On	04/11/2021	Bond Future			229.49338	229.49338	229.16667	229.16667			0.00	0	
R202	On	03/02/2022	Bond Future			227.81115	227.81115	227.55051	227.55051			0.00	0	
<b>Total R202 Future</b>												<b>7,090,234.44</b>	<b>31</b>	<b>9,28</b>
<b>Total For R202</b>												<b>7,090,234.44</b>	<b>31</b>	<b>9,28</b>
R2023	On	06/05/2021	Bond Future			5.53102	105.26501	5.49566	105.32652		1.78	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.75099	106.38068	5.69090	106.47067		1.91	0.00	0	
R2023	On	04/11/2021	Bond Future			6.00949	103.64125	5.91896	103.75539		1.81	0.00	0	
R2023	On	03/02/2022	Bond Future			6.39729	104.80022	6.25228	104.94773		1.59	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			3,529.03000	3.52903	3,467,510	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.04000	0.00004	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,545.66000	3.54566	3,484,130	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.04000	0.00004	0,020	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,512.40000	3.51240	3,450,880	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.04000	0.00004	0,030	2.62	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			825.21000	0.82521	881,430	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			241.44000	0.24144	208,610	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			844.58000	0.84458	901,740	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			246.82000	0.24682	213,520	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			834.85000	0.83485	891,540	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			252.28000	0.25228	218,510	1.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			109.28000	0.10928	89,430	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,380.78000	1.38078	1,475,070	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			103.85000	0.10385	84,730	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,401.03000	1.40103	1,496,050	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			106.64000	0.10664	87,150	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,390.98000	1.39098	1,485,630	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,362.61000	1.36261	1,481,450	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			150.51000	0.15051	121,480	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,354.77000	1.35477	1,473,250	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			145.21000	0.14521	116,930	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,370.20000	1.37020	1,489,430	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			147.98000	0.14798	119,310	1.41	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2030	On	06/05/2021	Bond Future			9.45788	93.65620	9.43175	93.80073		12.03	0.00	0	115,34
R2030	On	05/08/2021	Bond Future			9.68517	90.64386	9.65319	90.81459		12.00	0.00	0	
R2030	On	04/11/2021	Bond Future			9.90155	91.64011	9.86420	91.83298		11.66	0.00	0	
R2030	On	03/02/2022	Bond Future			10.13874	88.66100	10.09392	88.88434		12.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>115,34</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			11,518.85000	11.51885	11,373,190	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			3.93000	0.00393	2,800	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			4.08000	0.00408	2,920	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			617.81000	0.61781	527,550	11.83	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,336.01000	3.33601	3,390,280	11.83	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,296.70000	6.29670	6,413,870	11.42	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			106.30000	0.10630	78,940	11.42	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,730.67000	3.73067	3,796,120	11.76	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			493.17000	0.49317	414,090	11.76	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			546.07000	0.54607	462,030	11.79	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,552.32000	3.55232	3,612,810	11.79	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			695.94000	0.69594	599,470	11.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,127.23000	3.12723	3,175,290	11.87	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,184.00000	1.18400	1,058,600	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,197.46000	2.19746	2,216,590	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,429.58000	1.42958	1,294,120	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,883.65000	1.88365	1,892,720	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,148.24000	4.14824	4,224,660	11.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			387.76000	0.38776	319,650	11.70	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,132.07000	2.13207	2,149,090	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,230.84000	1.23084	1,103,330	12.05	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,982.96000	7.98296	7,829,960	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			54.49000	0.05449	46,020	13.19	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,346.94000	3.34694	3,180,290	12.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			694.54000	0.69454	672,420	12.72	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,116.32000	1.11632	994,130	12.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,298.46000	2.29846	2,320,800	12.01	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,600.38000	8.60038	8,736,480	11.36	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			24.45000	0.02445	16,020	11.36	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,988.37000	6.98837	6,831,220	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			101.75000	0.10175	89,130	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,840.42000	3.84042	3,672,470	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,565.14000	11.56514	11,419,510	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			3.78000	0.00378	2,680	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,472.52000	11.47252	11,326,830	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			551.42000	0.55142	528,000	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,545.39000	2.54539	2,575,550	11.97	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			968.13000	0.96813	853,760	11.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	05/08/2021	Bond Future	7.70	Put		11,396.60000	11.39660	11,549,620	11.38	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,048.19000	12.04819	11,875,250	13.02	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,460.36000	2.46036	2,499,690	12.16	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.30	Call		4,803.89000	4.80389	4,648,910	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,430.28000	1.43028	1,446,030	12.76	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,733.20000	5.73320	5,834,080	11.55	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		906.72000	0.90672	836,870	11.55	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		5,212.08000	5.21208	5,053,730	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		134.65000	0.13465	116,940	11.38	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		5,025.45000	5.02545	5,114,830	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,164.09000	1.16409	1,082,740	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,274.30000	3.27430	3,330,760	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,179.77000	2.17977	2,065,500	11.97	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,281.03000	1.28103	1,293,410	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		108.75000	0.10875	106,540	13.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		5,249.54000	5.24954	5,090,920	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,268.04000	1.26804	1,280,150	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,287.27000	5.28727	5,128,370	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,255.36000	1.25536	1,267,190	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		5,519.21000	5.51921	5,616,730	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		977.90000	0.97790	904,690	11.58	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.15	Call		4,267.88000	4.26788	4,118,190	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,661.94000	1.66194	1,682,980	12.58	0.00	0	4;
R2030	On	05/08/2021	Bond Future	9.75	Call		2,975.91000	2.97591	2,844,510	12.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,173.14000	1.17314	1,102,910	11.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,612.53000	8.61253	8,433,270	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,971.86000	1.97186	2,005,580	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,654.63000	5.65463	5,496,130	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,507.46000	3.50746	3,376,880	11.76	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		9,408.50000	9.40850	9,554,380	11.06	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		654.33000	0.65433	607,340	11.06	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		7,068.47000	7.06847	7,191,110	11.07	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,322.58000	3.32258	3,384,870	11.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,000.49000	2.00049	2,034,860	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		920.32000	0.92032	933,930	12.58	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,689.26000	5.68926	5,530,430	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,986.13000	1.98613	2,020,170	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,723.95000	5.72395	5,564,800	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,406.85000	5.40685	5,505,670	11.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,885.85000	1.88585	1,791,800	11.33	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7,960.84000	7.96084	7,784,930	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,102.84000	1.10284	1,119,800	12.58	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,515.13000	2.51513	2,406,190	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,909.88000	5.90988	6,024,280	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,535.55000	2.53555	2,426,110	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,858.47000	4.85847	4,955,490	11.98	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,356.64000	2.35664	2,251,790	11.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,877.95000	5.87795	5,991,850	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,171.61000	6.17161	6,290,100	11.71	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,555.76000	2.55576	2,445,800	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,845.84000	5.84584	5,959,220	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,064.27000	10.06427	10,227,610	11.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,010.75000	1.01075	950,750	11.50	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,273.69000	3.27369	3,147,370	11.98	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,34</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>136,65</b>
R2032	On	06/05/2021	Bond Future			10.31310	87.59463	10.26697	87.86535		14.42	10,861,734.12	124	137,50
R2032	On	05/08/2021	Bond Future			10.54234	88.52304	10.49014	88.81986		13.92	0.00	0	
R2032	On	04/11/2021	Bond Future			10.77130	85.35015	10.71333	85.66967		14.13	0.00	0	
R2032	On	03/02/2022	Bond Future			11.01549	86.30487	10.94998	86.65452		13.96	0.00	0	
<b>Total R2032 Future</b>												<b>10,861,734.12</b>	<b>124</b>	<b>137,50</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			10,007.42000	10.00742	9,732,350	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			31.70000	0.03170	27,350	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,056.16000	10.05616	9,781,170	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,065.84000	2.06584	1,842,540	14.79	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			30.74000	0.03074	26,470	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,958.65000	9.95865	9,683,490	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			32.69000	0.03269	28,250	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			12,223.68000	12.22368	11,951,490	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			6.96000	0.00696	5,490	15.90	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,696.23000	1.69623	1,743,650	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,147.01000	6.14701	5,889,860	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,377.97000	1.37797	1,417,640	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,184.33000	6.18433	5,926,690	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,362.60000	1.36260	1,401,780	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,109.78000	6.10978	5,853,130	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,393.48000	1.39348	1,433,650	15.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			9,168.26000	9.16826	9,399,770	13.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,034.85000	1.03485	946,840	13.36	0.00	0	70



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		7,148.31000	7.14831	6,889,300	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		679.59000	0.67959	701,440	15.25	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,182.64000	7.18264	6,923,150	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,926.04000	1.92604	1,986,550	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,909.72000	1.90972	1,969,750	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,114.05000	7.11405	6,855,510	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,942.47000	1.94247	2,003,450	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,866.15000	6.86615	7,058,500	13.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,788.83000	1.78883	1,661,660	13.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,263.66000	11.26366	10,965,990	15.25	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		889.81000	0.88981	817,610	13.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,800.83000	3.80083	3,610,400	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,372.60000	5.37260	5,531,820	13.90	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,265.83000	3.26583	3,091,200	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,122.09000	6.12209	6,298,580	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,289.26000	3.28926	3,113,910	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,024.21000	6.02421	6,198,510	13.75	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,242.48000	3.24248	3,068,590	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,390.22000	8.39022	8,611,970	13.31	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,839.18000	12.83918	13,116,630	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,599.86000	11.59986	11,864,560	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,107.09000	1.10709	1,022,140	13.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,976.28000	1.97628	1,848,380	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,089.32000	6.08932	6,265,080	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,056.70000	6.05670	6,231,720	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,219.23000	3.21923	3,046,070	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,604.32000	2.60432	2,451,890	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,095.64000	7.09564	7,292,860	13.54	0.00	0	9
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,49</b>
<b>Total For R2032</b>											<b>10,861,734.12</b>	<b>124</b>	<b>141,99</b>
R2035	On	06/05/2021	Bond Future			10.99013	86.85713	11.03611	86.57057	16.36	22,669,710.93	261	98,31
R2035	On	05/08/2021	Bond Future			11.22408	87.77770	11.26824	87.51099	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future			11.45715	84.26706	11.49997	84.01616	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future			11.70910	85.20958	11.74923	84.98192	15.94	0.00	0	
<b>Total R2035 Future</b>											<b>22,669,710.93</b>	<b>261</b>	<b>98,31</b>
R2035	On	06/05/2021	Bond Future	12.36	Call		7,870.47000	7.87047	8,106,520	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		193.81000	0.19381	143,300	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,052.98000	2.05298	1,829,030	16.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		866.13000	0.86613	875,100	16.13	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	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		3,968.61000	3.96861	3,691,020	16.13	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,699.28000	6.69928	6,405,360	15.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		614.64000	0.61464	615,020	15.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,776.69000	1.77669	1,566,760	16.92	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,480.42000	2.48042	2,557,050	16.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,612.06000	10.61206	10,882,100	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		198.39000	0.19839	146,970	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,139.27000	2.13927	2,201,880	16.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,440.29000	1.44029	1,472,790	16.43	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,075.36000	4.07536	4,210,030	17.71	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		966.81000	0.96681	814,920	17.71	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,914.63000	9.91463	10,178,630	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		230.84000	0.23084	223,480	15.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		4,707.79000	4.70779	4,421,610	15.92	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		411.07000	0.41107	323,720	18.13	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,116.98000	3.11698	3,218,380	17.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,378.65000	1.37865	1,193,490	17.23	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		5,574.52000	5.57452	5,282,920	15.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		47.81000	0.04781	31,290	18.13	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,863.19000	2.86319	2,609,130	16.43	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,919.99000	7.91999	8,156,920	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		189.33000	0.18933	139,700	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,821.00000	7.82100	8,056,140	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		406.73000	0.40673	401,690	15.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		69.77000	0.06977	47,210	18.13	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		6,217.70000	6.21770	6,416,910	18.13	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,696.28000	50.69628	50,429,570	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,579.70000	50.57970	50,312,990	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,203.23000	3.20323	3,033,680	16.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,116.07000	2.11607	2,171,390	15.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,198.84000	5.19884	4,987,450	15.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		8,798.22000	8.79822	8,549,450	14.86	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,812.99000	50.81299	50,546,280	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		755.07000	0.75507	773,010	14.86	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		3,813.12000	3.81312	3,910,280	16.31	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		717.29000	0.71729	668,640	17.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,171.59000	5.17159	5,279,630	16.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		3,728.61000	3.72861	3,585,750	16.74	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,199.14000	3.19914	3,272,040	16.08	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,708.85000	5.70885	5,530,850	16.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		9,356.57000	9.35657	9,140,080	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,416.61000	1.41661	1,451,020	15.31	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		7,881.97000	7.88197	8,028,360	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,221.71000	2.22171	2,117,200	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,917.12000	7.91712	8,064,010	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,204.25000	2.20425	2,100,240	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,846.88000	7.84688	7,992,750	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,946.74000	9.94674	9,726,380	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,267.77000	1.26777	1,298,310	15.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,515.70000	7.51570	7,315,400	15.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,127.64000	2.12764	2,178,240	15.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,788.98000	12.78898	12,991,230	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,239.29000	2.23929	2,134,260	17.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,690.70000	3.69070	3,759,220	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,769.52000	6.76952	6,610,380	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,090.15000	1.09015	1,111,180	15.17	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,715.74000	3.71574	3,784,650	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,734.82000	6.73482	6,576,070	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,740.55000	3.74055	3,809,850	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,699.96000	6.69996	6,541,600	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,127.51000	4.12751	4,202,700	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,199.08000	6.19908	6,046,610	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,415.40000	2.41540	2,462,780	15.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		9,003.31000	9.00331	8,823,030	15.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,009.48000	14.00948	13,802,850	15.17	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,81</b>
<b>Total For R2035</b>											<b>22,669,710.93</b>	<b>261</b>	<b>113,12</b>
R2037	On	06/05/2021	Bond Future			11.26268	82.16966	11.31905	81.82362	17.50	4,930,179.60	60	128,41
R2037	On	05/08/2021	Bond Future			11.50017	78.78524	11.55537	78.45704	17.90	0.00	0	
R2037	On	04/11/2021	Bond Future			11.72481	79.65144	11.77924	79.33712	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future			11.96772	76.28814	12.02015	75.99474	17.97	0.00	0	
<b>Total R2037 Future</b>											<b>4,930,179.60</b>	<b>60</b>	<b>128,41</b>
R2037	On	06/05/2021	Bond Future	12.43	Call		6,717.31000	6.71731	6,981,250	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		340.24000	0.34024	258,140	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,764.07000	6.76407	7,029,250	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		333.22000	0.33322	252,360	19.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.42	Call		6.670.62000	6.67062	6,933,320	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		347.38000	0.34738	264,040	19.39	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,961.58000	1.96158	1,816,230	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,011.79000	6.01179	6,192,930	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,999.91000	1.99991	1,852,850	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,047.20000	6.04720	6,229,200	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,980.67000	1.98067	1,834,470	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,082.69000	6.08269	6,265,540	19.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		7,938.29000	7.93829	8,131,030	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,233.81000	2.23381	2,112,230	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		7,870.27000	7.87027	8,061,830	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,268.22000	2.26822	2,145,460	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		7,904.25000	7.90425	8,096,400	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,250.96000	2.25096	2,128,790	18.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		6,910.16000	6.91016	6,714,050	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,708.85000	3.70885	3,806,650	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		6,875.28000	6.87528	6,679,680	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,659.90000	3.65990	3,756,690	17.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		6,945.18000	6.94518	6,748,570	17.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,684.34000	3.68434	3,781,630	17.72	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>											<b>4,930,179.60</b>	<b>60</b>	<b>128,41</b>
R2040	On	06/05/2021	Bond Future			11.33430	84.47426	11.43669	83.80471	17.90	3,463,444.66	41	84,65
R2040	On	05/08/2021	Bond Future			11.56489	80.86397	11.66830	80.20939	18.50	0.00	0	
R2040	On	04/11/2021	Bond Future			11.78260	81.75307	11.88739	81.10916	17.91	0.00	0	
R2040	On	03/02/2022	Bond Future			12.01781	78.16304	12.12302	77.53693	18.45	0.00	0	
<b>Total R2040 Future</b>											<b>3,463,444.66</b>	<b>41</b>	<b>84,65</b>
R2040	On	06/05/2021	Bond Future	12.43	Call		6,512.81000	6.51281	7,045,710	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		451.73000	0.45173	315,080	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,561.07000	6.56107	7,096,020	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,789.03000	1.78903	1,431,670	18.41	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,711.48000	2.71148	3,023,670	18.41	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,243.77000	11.24377	11,890,760	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		442.75000	0.44275	308,150	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,464.65000	6.46465	6,995,470	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		50.13000	0.05013	27,570	19.94	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		460.87000	0.46087	322,140	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,785.73000	4.78573	4,210,800	17.23	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		685.90000	0.68590	780,520	17.23	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		1,899.48000	1.89948	1,671,900	20.12	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,793.26000	6.79326	7,221,600	20.14	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,884.35000	1.88435	1,658,110	20.14	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,710.23000	6.71023	7,135,880	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,066.60000	4.06660	3,688,860	18.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,317.06000	3.31706	3,593,900	18.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,451.53000	16.45153	17,080,020	20.16	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,914.91000	1.91491	1,685,980	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		117.57000	0.11757	91,480	20.16	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		6,751.63000	6.75163	7,178,630	20.12	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,008.10000	6.00810	5,541,530	17.96	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		1,962.54000	1.96254	2,150,550	17.96	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,422.47000	2.42247	2,206,990	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,267.12000	8.26712	8,696,650	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,404.13000	2.40413	2,189,750	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,196.17000	8.19617	8,623,480	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,440.93000	2.44093	2,224,330	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,231.62000	8.23162	8,660,050	19.31	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,852.79000	3.85279	4,098,450	18.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,173.98000	7.17398	6,793,530	18.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,878.51000	3.87851	4,125,320	18.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,136.49000	7.13649	6,757,190	18.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,826.86000	3.82686	4,071,380	18.07	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,211.34000	7.21134	6,829,750	18.07	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>											<b>3,463,444.66</b>	<b>41</b>	<b>88,25</b>
R2044	On	06/05/2021	Bond Future			11.39017	81.07790	11.48748	80.43961	18.78	4,459,284.50	55	62,15
R2044	On	05/08/2021	Bond Future			11.61231	77.55680	11.71063	76.93285	19.43	0.00	0	
R2044	On	04/11/2021	Bond Future			11.82179	78.40957	11.92144	77.79594	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future			12.04790	74.90732	12.14798	74.31079	19.34	0.00	0	
<b>Total R2044 Future</b>											<b>4,459,284.50</b>	<b>55</b>	<b>62,15</b>
R2044	On	06/05/2021	Bond Future	12.44	Call		6,309.33000	6.30933	6,803,820	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		502.51000	0.50251	358,710	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,356.61000	6.35661	6,853,170	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		492.82000	0.49282	351,090	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		435.92000	0.43592	489,870	17.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		1,943.84000	1.94384	2,165,350	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,517.25000	2.51725	2,100,470	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,368.01000	3.36801	3,705,650	19.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.10	Put		3,731.39000	3.73139	3,230,170	18.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,594.18000	6.59418	7,100,770	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		446.69000	0.44669	314,990	20.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,832.71000	3.83271	4,200,710	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		512.36000	0.51236	366,480	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		5,866.88000	5.86688	5,282,540	17.79	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,262.13000	6.26213	6,754,540	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,222.55000	1.22255	952,260	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,696.15000	2.69615	2,264,470	18.93	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,791.78000	1.79178	1,998,390	18.93	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,439.07000	1.43907	1,138,420	19.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,136.15000	1.13615	1,273,220	18.56	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,788.32000	1.78832	1,578,750	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,098.85000	7.09885	7,514,620	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,770.77000	1.77077	1,562,590	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,022.63000	7.02263	7,435,610	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,806.01000	1.80601	1,595,040	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,060.71000	7.06071	7,475,090	21.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,112.46000	8.11246	8,514,740	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,512.54000	2.51254	2,301,190	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,147.25000	8.14725	8,550,590	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,493.85000	2.49385	2,283,560	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,077.72000	8.07772	8,478,930	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,531.35000	2.53135	2,318,930	20.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,199.92000	7.19992	6,837,050	18.98	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,842.29000	3.84229	4,073,770	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,275.74000	7.27574	6,910,690	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,868.20000	3.86820	4,100,770	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,237.75000	7.23775	6,873,790	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,894.18000	3.89418	4,127,840	18.98	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,60</b>
<b>Total For R2044</b>											<b>4,459,284.50</b>	<b>55</b>	<b>80,75</b>
R2048	On	06/05/2021	Bond Future			11.30226	80.28701	11.40965	79.56344	19.12	7,065,256.88	88	137,36
R2048	On	05/08/2021	Bond Future			11.50977	81.13801	11.61866	80.42781	18.81	0.00	0	
R2048	On	04/11/2021	Bond Future			11.71533	77.61746	11.82620	76.91666	19.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.93644	78.48567	12.04848	77.80086	18.60	0.00	0	
<b>Total R2048 Future</b>											<b>7,065,256.88</b>	<b>88</b>	<b>137,36</b>
R2048	On	06/05/2021	Bond Future	12.35	Call		6,365.84000	6.36584	6,934,950	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		507.27000	0.50727	352,810	21.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call		6,413.96000	6.41396	6,985,330	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		663.30000	0.66330	767,430	18.28	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		497.39000	0.49739	345,190	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,317.79000	6.31779	6,884,610	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		517.31000	0.51731	360,560	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		8,982.56000	8.98256	8,273,090	16.91	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		87.78000	0.08778	101,880	16.91	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		4,935.06000	4.93506	4,315,620	18.28	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		8,244.69000	8.24469	7,667,280	17.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,113.00000	1.11300	1,245,790	17.49	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		7,195.67000	7.19567	7,675,200	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,796.66000	1.79666	1,565,990	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,234.61000	7.23461	7,715,700	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,778.96000	1.77896	1,549,850	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,156.62000	7.15662	7,634,590	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,814.34000	1.81434	1,582,110	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		6,637.27000	6.63727	6,113,720	18.00	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,724.01000	1.72401	1,910,660	18.00	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		12,325.08000	12.32508	11,671,720	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		427.19000	0.42719	484,030	17.32	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		10,158.01000	10.15801	9,537,060	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		700.34000	0.70034	789,590	17.32	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		2,448.44000	2.44844	2,218,780	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,388.36000	8.38836	8,860,690	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,429.95000	2.42995	2,201,480	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,317.31000	8.31731	8,787,270	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,467.04000	2.46704	2,236,200	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,352.82000	8.35282	8,823,960	20.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,850.30000	3.85030	4,118,240	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,445.91000	7.44591	7,029,040	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,876.92000	3.87692	4,146,140	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		7,406.61000	7.40661	6,991,020	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,824.05000	3.82405	4,090,720	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,485.69000	7.48569	7,067,550	18.36	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,60</b>
<b>Total For R2048</b>											<b>7,065,256.88</b>	<b>88</b>	<b>144,96</b>
R209	On	06/05/2021	Bond Future			10.90201	66.80037	10.95300	66.52496	19.28	0.00	0	26,7
R209	On	05/08/2021	Bond Future			11.10786	67.50839	11.15746	67.24764	18.44	0.00	0	
R209	On	04/11/2021	Bond Future			11.31184	65.10954	11.36045	64.86067	18.81	0.00	0	2,2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future			11.52691	65.83787	11.57338	65.60632		18.71	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,97</b>
R209	On	06/05/2021	Bond Future	12.23	Call			6,598.16000	6.59816	6,819,760	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			212.30000	0.21230	158,490	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,639.91000	6.63991	6,862,380	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			8,606.25000	8.60625	8,325,880	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			62.95000	0.06295	57,990	18.27	0.00	0	2,14
R209	On	06/05/2021	Bond Future	10.35	Put			4,008.55000	4.00855	3,740,380	18.87	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			642.40000	0.64240	649,640	18.87	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,055.73000	1.05573	1,081,170	19.14	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			7,100.00000	7.10000	6,818,620	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			134.81000	0.13481	128,840	18.27	0.00	0	4,04
R209	On	06/05/2021	Bond Future	11.00	Call			2,009.26000	2.00926	2,080,240	19.58	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,756.87000	1.75687	1,552,440	19.58	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,709.02000	5.70902	5,429,110	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			217.00000	0.21700	162,300	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,068.04000	4.06804	4,218,840	20.78	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			713.49000	0.71349	588,880	20.78	0.00	0	3,74
R209	On	06/05/2021	Bond Future	10.25	Put			4,461.87000	4.46187	4,188,840	18.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			513.73000	0.51373	516,110	18.75	0.00	0	5,34
R209	On	06/05/2021	Bond Future	11.25	Call			2,791.66000	2.79166	2,896,470	20.02	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,996.94000	2.99694	2,746,970	19.14	0.00	0	5,24
R209	On	06/05/2021	Bond Future	12.24	Put			207.69000	0.20769	154,750	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,556.46000	6.55646	6,777,170	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,220.05000	1.22005	1,049,450	20.02	0.00	0	9,14
R209	On	06/05/2021	Bond Future	12.25	Call			6,681.68000	6.68168	6,905,010	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			203.17000	0.20317	151,090	21.12	0.00	0	8,34
R209	On	06/05/2021	Bond Future	10.00	Call			275.02000	0.27502	270,520	18.47	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,049.31000	5.04931	5,186,660	19.61	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,803.74000	1.80374	1,680,340	19.61	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,083.11000	5.08311	5,221,090	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,788.91000	1.78891	1,666,140	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,015.42000	5.01542	5,152,130	19.59	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,818.54000	1.81854	1,694,500	19.59	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,284.82000	6.28482	6,423,530	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			2,336.97000	2.33697	2,226,810	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,590.04000	2.59004	2,472,270	19.82	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			6,317.33000	6.31733	6,456,470	20.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			2,322.95000	2.32295	2,213,220	20.16	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.19	Call			6,349.87000	6.34987	6,489,440	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			2,309.01000	2.30901	2,199,710	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			1,963.66000	1.96366	2,019,690	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			6,581.99000	6.58199	6,389,150	18.07	0.00	0	6,58
R209	On	04/11/2021	Bond Future	9.50	Put			11,322.20000	11.32220	11,093,800	17.84	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			721.46000	0.72146	741,930	17.84	0.00	0	4,78
R209	On	04/11/2021	Bond Future	12.00	Call			5,738.77000	5.73877	5,869,870	19.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,348.48000	3.34848	3,422,490	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			6,186.60000	6.18660	6,029,060	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,370.53000	3.37053	3,444,940	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			6,155.77000	6.15577	5,998,630	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,392.42000	3.39242	3,467,210	18.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			6,124.83000	6.12483	5,968,070	18.51	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>59,77</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>88,74</b>
R210	On	06/05/2021	Bond Future			199.68133	199.68133	199.14081	199.14081			11,381,835.81	57	1,58
R210	On	05/08/2021	Bond Future			201.84752	201.84752	201.35385	201.35385			0.00	0	
R210	On	04/11/2021	Bond Future			201.37121	201.37121	200.91688	200.91688			0.00	0	
R210	On	03/02/2022	Bond Future			203.66966	203.66966	203.27216	203.27216			0.00	0	
<b>Total R210 Future</b>												<b>11,381,835.81</b>	<b>57</b>	<b>1,58</b>
<b>Total For R210</b>												<b>11,381,835.81</b>	<b>57</b>	<b>1,58</b>
R212	On	06/05/2021	Bond Future			171.70500	171.70500	171.43019	171.43019			515,115.00	3	2,93
R212	On	05/08/2021	Bond Future			171.23588	171.23588	171.00333	171.00333			0.00	0	
R212	On	04/11/2021	Bond Future			173.15672	173.15672	172.95988	172.95988			0.00	0	
<b>Total R212 Future</b>												<b>515,115.00</b>	<b>3</b>	<b>2,93</b>
<b>Total For R212</b>												<b>515,115.00</b>	<b>3</b>	<b>2,93</b>
R213	On	06/05/2021	Bond Future			9.90762	83.37372	9.86640	83.59803		13.90	16,674,744.00	200	9,14
R213	On	05/08/2021	Bond Future			10.12531	84.25736	10.07813	84.50620		13.29	0.00	0	
R213	On	04/11/2021	Bond Future			10.34347	81.65325	10.29072	81.92309		13.48	0.00	0	
R213	On	03/02/2022	Bond Future			10.58075	82.56638	10.52052	82.86461		13.42	0.00	0	
<b>Total R213 Future</b>												<b>16,674,744.00</b>	<b>200</b>	<b>9,14</b>
R213	On	06/05/2021	Bond Future	11.90	Call			10,185.40000	10.18540	9,958,560	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			13.63000	0.01363	11,100	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			10,230.73000	10.23073	10,003,950	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			13.18000	0.01318	10,710	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			10,140.05000	10.14005	9,913,150	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			14.10000	0.01410	11,510	15.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,023.10000	5.02310	4,811,520	14.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.78	Put		1,421.54000	1.42154	1,458,800	14.10	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		2,945.88000	2.94588	2,774,300	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,619.76000	2.61976	2,697,020	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		5,203.51000	5.20351	5,348,910	12.83	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,177.95000	1.17795	1,074,510	12.83	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,278.35000	5.27835	5,063,500	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,329.13000	1.32913	1,363,120	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,315.12000	5.31512	5,099,820	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		1,316.40000	1.31640	1,349,940	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,241.66000	5.24166	5,027,270	14.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,341.98000	1.34198	1,376,430	14.19	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,058.03000	6.05803	5,843,590	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,996.61000	1.99661	2,052,010	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		5,995.95000	5.99595	5,782,390	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,030.46000	2.03046	2,086,740	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,026.95000	6.02695	5,812,950	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,013.48000	2.01348	2,069,320	14.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,315.72000	3.31572	3,156,490	13.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		5,182.66000	5.18266	5,321,660	13.35	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,152.92000	2.15292	2,029,810	12.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		7,003.59000	7.00359	7,178,710	12.97	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		11,072.23000	11.07223	11,301,460	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,918.68000	2.91868	2,770,660	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,712.98000	5.71298	5,863,190	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,939.79000	2.93979	2,791,140	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,682.22000	5.68222	5,831,800	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,897.34000	2.89734	2,749,960	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,089.56000	1.08956	1,012,100	12.74	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,905.35000	4.90535	5,038,240	13.42	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,489.83000	2.48983	2,355,170	13.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		6,383.31000	6.38331	6,546,880	13.09	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		10,254.31000	10.25431	10,475,080	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,743.56000	5.74356	5,894,410	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		930.13000	0.93013	861,130	12.74	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,547.80000	3.54780	3,382,460	13.42	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>90</b>
<b>Total For R213</b>											<b>16,674,744.00</b>	<b>200</b>	<b>10,04</b>
R214	On	06/05/2021	Bond Future			11.26086	63.80168	11.35276	63.30424	21.02	2,871,075.60	45	14,66
R214	On	05/08/2021	Bond Future			11.46493	64.47789	11.55734	63.99195	20.07	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	Opt Intere
R214	On	04/11/2021	Bond Future		11.66685	61.90877	11.76022	61.43122		20.52	0.00	0	
R214	On	03/02/2022	Bond Future		11.88333	62.60124	11.97675	62.13736		20.38	0.00	0	
<b>Total R214 Future</b>											<b>2,871,075.60</b>	<b>45</b>	<b>14,66</b>
R214	On	06/05/2021	Bond Future	12.26	Call		5,096.63000	5.09663	5,462,010	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		510.69000	0.51069	378,630	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,134.87000	5.13487	5,501,960	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		501.49000	0.50149	371,140	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,058.46000	5.05846	5,422,110	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		520.03000	0.52003	386,240	23.03	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,559.82000	4.55982	4,828,300	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,266.44000	2.26644	2,048,980	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,591.81000	4.59181	4,861,400	21.28	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,249.35000	2.24935	2,033,000	21.28	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,623.72000	4.62372	4,894,420	21.30	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,232.24000	2.23224	2,017,000	21.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,657.27000	2.65727	2,466,240	22.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,081.12000	6.08112	6,366,070	22.06	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,687.53000	2.68753	2,494,930	22.06	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,112.17000	6.11217	6,397,910	22.08	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,672.35000	2.67235	2,480,540	22.08	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,143.25000	6.14325	6,429,770	22.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,446.55000	3.44655	3,625,450	20.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		6,352.73000	6.35273	6,067,750	20.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,402.65000	3.40265	3,579,940	20.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		6,415.52000	6.41552	6,128,930	20.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,424.45000	3.42445	3,602,540	20.03	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		6,383.94000	6.38394	6,098,150	20.03	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>2,871,075.60</b>	<b>45</b>	<b>14,66</b>
<b>Total for Bond</b>											<b>144,122,734.69</b>	<b>1,382</b>	<b>1,197,76</b>
E170	On	01/08/2021	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	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			743.71600	743.71600	742.39600	742.39600			0.00	0	98
GOVI	On	05/08/2021	GOVI			751.50800	751.50800	750.37800	750.37800			0.00	0	
GOVI	On	04/11/2021	GOVI			759.83500	759.83500	758.87000	758.87000			0.00	0	
GOVI	On	03/02/2022	GOVI			768.32500	768.32500	767.58600	767.58600			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI	On	06/05/2021	GOVI	678.68	Call			637,160.00000	63.71600	650,360,000		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			637,060.00000	63.70600	650,260,000		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			637,260.00000	63.72600	650,460,000		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			312,480.00000	31.24800	323,780,000		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			312,380.00000	31.23800	323,680,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			312,280.00000	31.22800	323,580,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			304,600.00000	30.46000	314,250,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call			304,500.00000	30.45000	314,150,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			304,700.00000	30.47000	314,350,000		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			251,640.00000	25.16400	244,250,000		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			251,740.00000	25.17400	244,350,000		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			251,540.00000	25.15400	244,150,000		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>98</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>96</b>	
AL37	On	06/05/2021	Index Future			777.40400	777.40400	780.06900	780.06900				0.00	0	
AL37	On	05/08/2021	Index Future			785.55000	785.55000	788.45500	788.45500				0.00	0	
AL37	On	04/11/2021	Index Future			794.25400	794.25400	797.37800	797.37800				0.00	0	
AL37	On	03/02/2022	Index Future			803.12800	803.12800	806.53600	806.53600				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			856.67700	856.67700	858.17700	858.17700				0.00	0	
AL7T	On	05/08/2021	Index Future			865.65300	865.65300	867.40400	867.40400				0.00	0	
AL7T	On	04/11/2021	Index Future			875.24500	875.24500	877.22000	877.22000				0.00	0	
AL7T	On	03/02/2022	Index Future			885.02400	885.02400	887.29500	887.29500				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			752.45800	752.45800	750.97100	750.97100				0.00	0	25
ALBI	On	05/08/2021	Index Future			760.34200	760.34200	759.04500	759.04500				0.00	0	
ALBI	On	04/11/2021	Index Future			768.76700	768.76700	767.63500	767.63500				0.00	0	
ALBI	On	03/02/2022	Index Future			777.35600	777.35600	776.45100	776.45100				0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>25</b>	
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>25</b>	
IGOV	On	06/05/2021	Index Future			280.23000	280.23000	279.86000	279.86000				0.00	0	85
IGOV	On	05/08/2021	Index Future			283.23500	283.23500	282.93800	282.93800				0.00	0	
IGOV	On	04/11/2021	Index Future			286.44200	286.44200	286.20800	286.20800				0.00	0	
IGOV	On	03/02/2022	Index Future			289.71000	289.71000	289.56300	289.56300				0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>85</b>	
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>85</b>	
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,15</b>	
JIBAR f	On	21/04/2021	Jibar Future			3.81500	96.18500	3.79500	96.20500				0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.86000	96.14000	3.83000	96.17000				0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.94500	96.05500	3.88500	96.11500				0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			4.00000	96.00000	3.95000	96.05000				0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			4.14000	95.86000	4.06000	95.94000				0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			4.20500	95.79500	4.09500	95.90500				0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.57000	95.43000	4.44000	95.56000				0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.76000	95.24000	4.57500	95.42500				0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.12000	94.88000	4.92000	95.08000				0.00	400	41
JIBAR f	On	21/09/2022	Jibar Future			5.32500	94.67500	5.13000	94.87000				0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.59500	94.40500	5.39500	94.60500				0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			5.77000	94.23000	5.52500	94.47500				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total Jibar Future</b>										<b>0.00</b>	<b>400</b>	<b>30,47</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>400</b>	<b>30,47</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>400</b>	<b>30,47</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.86000	90.86000	90.83000	90.83000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>144,122,734.69</b>	<b>1,782</b>	<b>1,230,46</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.95137				0.00	0	102,410,40
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,410,40</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>102,410,40</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			6.18000	104.39150	6.18000	104.37389				0.00	0	90,570,80
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,570,80</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>90,570,80</b>
ABCPI3 On 07/12/2023 Spot Bond			3.60000	303.28660	3.60000	303.24018				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.13980				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.90253				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	102.25163	9.65000	102.22515				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.38353				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					0.00000	100.12136				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.02364				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.55014				0.00	0	82,599,10
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,599,10</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>82,599,10</b>
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.56753				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.12957				0.00	0	27,533,20
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,533,20</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>27,533,20</b>
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.51785				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.55435				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2024 Spot Bond					0.00000	103.04901				0.00	0	82,600,20
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,600,20</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>82,600,20</b>
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.65662				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.54335				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.04867				0.00	0	245,590,70
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>245,590,70</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>245,590,70</b>
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.14921				0.00	0	340,315,60
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,315,60</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>340,315,60</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.10576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.49963				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.01408				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.00342				0.00	0	104,626,10
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,626,10</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>104,626,10</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.95917				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.12412				0.00	0	82,597,20
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,597,20</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>82,597,20</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.48122				0.00	0	110,124,00
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,124,00</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>110,124,00</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.49042				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.78286				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.49748				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.24280				0.00	0	1,222,847,60
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,222,847,60</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>1,222,847,60</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.84701				0.00	0	110,123,40
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,123,40</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>110,123,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.09082				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.92330				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.95004				0.00	0	466,947,00
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>466,947,00</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>466,947,00</b>
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.96919				0.00	0	384,538,20
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,538,20</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>384,538,20</b>
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.01286				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.35502				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.37270				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.41422				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					0.00000	100.70709				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.30493				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			3.86500	3.86500	3.86500	148.27270				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	83.32402	100.00000	83.13402				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.04000	7.04000	7.04000	137.74997			302,720,000,000.00	43,000,000	21,500,00
<b>Total ABKI04 SPOT</b>									<b>302,720,000,000.00</b>	<b>43,000,000</b>	<b>21,500,00</b>
<b>Total For ABKI04</b>									<b>302,720,000,000.00</b>	<b>43,000,000</b>	<b>21,500,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.05376	100.00000	18.01303			0.00	0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.47182			0.00	0	
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	
ABN05 On 18/04/2021 Spot Bond			2.89000	218.10144	2.89000	218.07220			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			2.64000	2.64000	2.64000	147.96719			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.07500	4.07500	4.07500	188.90807			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			4.65000	4.65000	4.65000	216.08022			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			7.01000	7.01000	7.01000	101.83442			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			7.32000	7.32000	7.32000	117.38015			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			5.67000	5.67000	5.67000	99.90688			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			5.20000	104.50656	5.20000	104.49170			0.00	0	420,000,00
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABS13 On 14/05/2022 Spot Bond			5.51000	108.03867	5.51000	108.02246			0.00	0	30,915,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,915,60</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>30,915,60</b>
ABS15 On 11/11/2022 Spot Bond			5.54000	110.11714	5.54000	110.10052				9,628,520,000,000.00	1,738,000,000	907,700,00
<b>Total ABS15 SPOT</b>										<b>9,628,520,000,000.00</b>	<b>1,738,000,000</b>	<b>907,700,00</b>
<b>Total For ABS15</b>										<b>9,628,520,000,000.00</b>	<b>1,738,000,000</b>	<b>907,700,00</b>
ABS16 On 11/11/2025 Spot Bond			6.88500	117.56880	6.88500	117.54682				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.09500	116.77845	8.09500	116.75286				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.98000	108.84136	5.98000	108.82364				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			7.43000	106.41019	7.43000	106.38909				91,866,749,000.00	12,364,300	12,364,30
<b>Total ABS7 SPOT</b>										<b>91,866,749,000.00</b>	<b>12,364,300</b>	<b>12,364,30</b>
<b>Total For ABS7</b>										<b>91,866,749,000.00</b>	<b>12,364,300</b>	<b>12,364,30</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.18553	100.00000	10.16311				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			1.98000	315.72259	1.98000	315.68813				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			1.26500	170.17179	1.26500	170.15652				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			10.19500	10.19500	10.19500	104.21600				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.03233				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.03126				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.03014				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					0.00000	100.03033				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.57884				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.03140				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.03140				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.03236				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.03236				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.59575				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.65788				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.02968				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.02943				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.02861				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For ACL222</b>									<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.52024			0.00	0	
<b>Total AECI01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>									<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.46247			0.00	0	
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.69469			0.00	0	
<b>Total AECI03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>									<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.71563			0.00	0	
<b>Total AECI04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.45008			0.00	0	
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.02493			0.00	0	466,871,00
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>466,871,00</b>
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	<b>466,871,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	99.61422			0.00	0	436,915,70
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>436,915,70</b>
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	<b>436,915,70</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	105.00809			0.00	0	181,300,00
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>181,300,00</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0</b>	<b>181,300,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	102.09852			0.00	80,000,000	76,600,00
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>76,600,00</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>80,000,000</b>	<b>76,600,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	100.94698			0.00	0	
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.28353			0.00	0	
<b>Total AGT04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>									<b>0.00</b>	<b>0</b>	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.96438			0.00	0	482,667,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>482,667,80</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>482,667,80</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.96438				0.00	0	32,706,40
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,706,40</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>32,706,40</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.12649				0.00	0	34,189,00
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,189,00</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>34,189,00</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.93739				0.00	0	90,302,50
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,302,50</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	<b>90,302,50</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.92838				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.02749				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.12656				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.45056				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.54948				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.60430				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.45835				0.00	440,000,000	220,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
AHF5A: On 21/08/2023 Spot Bond			6.70000	107.81449	6.70000	107.79487				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.48362				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.51731				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.17954				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.70754				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.91626				0.00	520,000,000	260,000,000
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.48355				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.51722				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.75231				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.44987				0.00	280,000,000	140,000,000
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
AHF7B On 21/08/2025 Spot Bond					0.00000	100.50040				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.53406				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.81932				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.58000	112.51050	7.58000	112.48751			0.00	0	3,476,60
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,476,60</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>3,476,60</b>
AIR04 On 29/05/2024 Spot Bond			6.70000	110.16149	6.70000	110.14144			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			11.77000	93.42601	11.77000	93.39650			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			6.34500	169.28381	6.34500	169.24546			0.00	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.10619			0.00	0	
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.89717			0.00	0	27,000,00
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,000,00</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	<b>27,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.20830			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.82877			0.00	0	
<b>Total APF08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>									<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.16388			0.00	0	
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.35412			0.00	0	
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	100.53009			0.00	0	
<b>Total APF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>									<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	99.90842			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.03699				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.52222				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.00000	231.07205	5.00000	231.02799				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.01500	208.50185	5.01500	208.46202				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			2.24500	168.78209	2.24500	168.76239				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.61966				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.77374				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.79176				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			2.29000	168.71872	2.29000	168.69882				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	55.71769				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.37339				0.00	150,000,000	50,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
ASN15(On 31/03/2028 Spot Bond			4.96500	178.67943	4.96500	178.64553				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.72795				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.53044				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.13689				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					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.03526				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.92355				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.40817	5.09000	103.38811				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.02691				0.00	0	40,000,00
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.02736				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.02279				0.00	0	7,200,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>7,200,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.56562				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.63982				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.37133				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					0.00000	100.33869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.03516				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.02115				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.58753				0.00	120,000,000	40,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.49408				0.00	60,000,000	20,000,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.48194				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.15961				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.99982				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.02935				0.00	0	20,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ASN31 On 20/12/2023 Spot Bond					0.00000	100.03839				0.00	56,712,200	56,712,500
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>56,712,200</b>	<b>56,712,500</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>56,712,200</b>	<b>56,712,500</b>
ASN31 On 31/03/2029 Spot Bond			4.44500	4.44500	4.44500	100.01925				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			5.10500	5.10500	5.10500	92.10315				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.02761				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.03193				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.69893				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.02784				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			5.20000	101.94320	5.20000	101.92312				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02986				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02685				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01484				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02849				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02849				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.37119				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.03477				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.02786				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.02900				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.85044				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.15001				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.15001				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.03433				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.02813				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.44176				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.11823				0.00	150,000,000	50,000,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.02792				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.03335				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.29193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.07281				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>	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.12571				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.12571				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					0.00000	100.02600				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>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.02681				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					0.00000	100.03614				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					0.00000	100.95730				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					0.00000	102.76626				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.91971				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.92872				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.66120				0.00	0	270,000,00
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	99.83333				0.00	0	230,000,00
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.35326				0.00	0	710,000,00
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.72395				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.74169				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.87282				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	99.83895				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.63284				0.00	0	440,000,00
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
ASN47: On 11/08/2021 Spot Bond					0.00000	100.58964				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.02871				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.03507				0.00	57,260,200	57,260,30
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>57,260,200</b>	<b>57,260,30</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>57,260,200</b>	<b>57,260,30</b>
ASN48: On 25/05/2021 Spot Bond					0.00000	100.36427				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.99800				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>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.70609				0.00	0	50,000,00
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN486 On 01/09/2025 Spot Bond					0.00000	100.02861				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					0.00000	100.29292				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					0.00000	100.26859				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					0.00000	99.92767				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					0.00000	100.20354				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 15/09/2025 Spot Bond					0.00000	100.13163				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					0.00000	100.13163				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 31/03/2021 Spot Bond					0.00000	99.92458				0.00	0	
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.02783				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	102.32419	9.00000	102.31781				0.00	0	26,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
ASN508 On 21/12/2026 Spot Bond			8.18000	102.11443	8.18000	102.10663				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	102.16051	8.36000	102.15299				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	102.16051	8.36000	102.15299				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					0.00000	99.93646				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					0.00000	100.96283				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					0.00000	100.84905				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	101.33633	9.10000	101.31142				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	101.61735	11.05000	101.58717				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	101.61018	11.00000	101.58012			1,320,000,000,000.00		120,000,000	60,000,00
<b>Total ASN530 SPOT</b>									<b>1,320,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For ASN530</b>									<b>1,320,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>
ASN530 On 13/05/2021 Spot Bond					0.00000	100.44783				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	101.53827	10.50000	101.50958				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.50000	101.53827	10.50000	101.50958			7,770,000,000,000.00	740,000,000	370,000,000
<b>Total ASN538 SPOT</b>									<b>7,770,000,000,000.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
<b>Total For ASN538</b>									<b>7,770,000,000,000.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
ASN54 On 02/04/2026 Spot Bond					0.00000	99.80513			0.00	0	
<b>Total ASN540 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>									<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.79738			0.00	0	
<b>Total ASN541 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>									<b>0.00</b>	<b>0</b>	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.45617			0.00	0	
<b>Total ASN542 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>									<b>0.00</b>	<b>0</b>	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.55267	10.60000	101.52370			0.00	0	
<b>Total ASN545 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>									<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.77655	10.47000	101.50534			0.00	0	
<b>Total ASN557 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>									<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.50456	10.55000	101.47541			0.00	0	
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.75815			0.00	0	
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.58463			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>	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.58966			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>	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.58966			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>	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.53266			0.00	0	
<b>Total ASN565 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN565</b>									<b>0.00</b>	<b>0</b>	
ASN565 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.44172			0.00	0	
<b>Total ASN566 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN566</b>									<b>0.00</b>	<b>0</b>	
ASN566 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.43740			0.00	0	
<b>Total ASN567 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN567</b>									<b>0.00</b>	<b>0</b>	
ASN567 On 24/04/2025 Spot Bond					0.00000	100.49835			0.00	0	
<b>Total ASN568 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>									<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.46676			0.00	0	
<b>Total ASN569 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>									<b>0.00</b>	<b>0</b>	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.41973			0.00	0	
<b>Total ASN570 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN570</b>									<b>0.00</b>	<b>0</b>	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.39265		74,130,000,000.00	15,000,000,000	7,500,000,000	
<b>Total ASN571 SPOT</b>								<b>74,130,000,000.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>	
<b>Total For ASN571</b>								<b>74,130,000,000.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>	
ASN571 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.40619		0.00	0	0	
<b>Total ASN572 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN572</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.40619		0.00	0	0	
<b>Total ASN573 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN573</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.15128		0.00	0	0	
<b>Total ASN575 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN575</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.02688		0.00	0	0	
<b>Total ASN579 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN579</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.14857		0.00	0	0	
<b>Total ASN580 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN580</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.25545		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN582</b>										<b>0.00</b>	<b>0</b>	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.28994				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.21516				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.25272				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.23226				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.30331				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			6.10000	103.08821	6.10000	103.07139				0.00	0	1,228,353,60
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,228,353,60</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,228,353,60</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.04474	9.30000	100.02004				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.22925				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.66538				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.46540				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.51935				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW31 On 30/09/2022 Spot Bond					0.00000	99.93642				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			6.34500	102.31415	6.34500	102.29659				0.00	0	181,671,30
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>181,671,30</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>181,671,30</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	101.95483				0.00	0	40,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	100.49969				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.51650				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>	
BAYA5 On 31/03/2022 Spot Bond					0.00000	101.79668				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 30/09/2022 Spot Bond					0.00000	99.87180				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>	
BAYA6 On 31/03/2021 Spot Bond					0.00000	99.87350				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>	
BAYA6 On 31/03/2023 Spot Bond			8.90000	8.90000	8.90000	103.96455				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>	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.88401				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>	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.07983				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>	
BAYA7 On 31/03/2026 Spot Bond			10.80500	10.80500	10.80500	105.02411				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	99.78518				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>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.79365				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>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.62951				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>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.62964				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>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.58715				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.86782				0.00	538,675,000	269,337,500
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>538,675,000</b>	<b>269,337,500</b>
<b>Total For BAYA78</b>										<b>0.00</b>	<b>538,675,000</b>	<b>269,337,500</b>
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.86782				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.45488				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.86385				0.00	2,000,000,000	1,000,000,000
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAYA81</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.86729				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.86323				0.00	1,000,000,000	500,000,000
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BAYA83</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.87104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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					0.00000	99.86307				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>	
BAYB17 On 30/06/2021 Spot Bond					0.00000	99.84785				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>	
BAYB17 On 30/09/2023 Spot Bond					0.00000	99.84297				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>	
BAYB17 On 30/09/2023 Spot Bond					0.00000	99.84297				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2023 Spot Bond					0.00000	99.84297				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>	
BAYB17 On 30/09/2024 Spot Bond					0.00000	99.83924				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.84363				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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.19149				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.83576				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.65332				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			7.75000	7.75000	7.75000	105.50016				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.76244				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.75982				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.90698				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.26813				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			7.70000	106.21949	7.70000	106.19769				0.00	0	20,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.43357				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.27908				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			7.60000	105.33767	7.60000	105.31592				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.72662				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			6.70000	103.08831	6.70000	103.06988				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.57760				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.30047				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					0.00000	100.57630				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.87212				0.00	0	60,549,20
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,549,20</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>60,549,20</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	101.56698				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.32921				0.00	1,000,000,000	500,000,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	104.31863				0.00	326,000,000	263,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>326,000,000</b>	<b>263,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>326,000,000</b>	<b>263,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.47693				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.59503				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.79885				0.00	0	55,063,50
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,063,50</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>55,063,50</b>
BID11 On 15/11/2023 Spot Bond			6.44000	111.01453	6.44000	110.99509				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.16707				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.39850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.39770				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.83381				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.96992				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.25997				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.31800				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.62600				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.05300				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.51882				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					0.00000	0.00000				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.82938				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.20809				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.47309				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.63776				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.15077				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.00983				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.69883				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.75332				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2021 Spot Bond					0.00000	100.95908				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.03386				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.66746				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.69879				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.72604				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BPPF30</b>									<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.94306			0.00	0	
<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					0.00000	100.70658			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			5.30000	104.93031	5.30000	104.91516			0.00	0	27,100,00
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,100,00</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>27,100,00</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.54950			0.00	0	38,547,40
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,547,40</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	<b>38,547,40</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.54447			0.00	0	45,000,00
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
CCT01 On 23/06/2023 Spot Bond			7.24500	114.03451	7.24500	114.01222			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			7.49500	114.87012	7.49500	114.84690			0.00	0	
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.12500	110.45326	8.12500	110.42935			0.00	0	
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.54500	104.79564	9.54500	103.49277			0.00	0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.12052			0.00	0	
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.94068			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.02384				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.49956				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.53506				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.28158				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.36170				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.27868				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.40715	3.14000	159.30545				0.00	0	49,152,20
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,152,20</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>49,152,20</b>
CLN19 On 13/09/2021 Spot Bond			2.21500	2.21500	2.21500	159.40478				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>	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.07205	4.77000	112.21300				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.55440				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.47000	108.27239	7.47000	108.25082				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	111.22653	8.70700	125.27100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.94782				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.97550				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					0.00000	105.73461				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			6.19500	99.89827	6.19500	99.91521				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	99.09817	10.98000	99.06940				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				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					0.00000	0.00000				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	117.20318	6.50000	120.68900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/03/2021 Spot Bond					0.00000	0.00000				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					0.00000	100.02932				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					0.00000	100.61424				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					0.00000	100.60908				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					0.00000	0.00000				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			6.19500	104.62481	6.19500	104.60723				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			2.21500	168.82436	2.21500	168.80481				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			5.34000	134.14856	5.34000	134.12165				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			5.78000	132.03867	5.78000	132.01062				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					0.00000	103.97000				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.58629				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>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.62665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.75355				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			6.90000	103.23747	6.90000	103.21845				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>	
CLN466 On 14/03/2022 Spot Bond					0.00000	100.55883				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.05155				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.37692				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.62977				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					0.00000	100.20800				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	64.53492	100.00000	64.39052				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.63221				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>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.67844				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	100.83890				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>	
CLN485 On 02/12/2021 Spot Bond			6.39500	105.16788	6.39500	105.14969				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>	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.19690	10.16000	104.97200				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>	
CLN488 On 28/07/2022 Spot Bond			6.70000	104.52085	6.70000	104.50183				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>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.37759				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>	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.03482				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>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.40063				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.10000	109.51903	7.10000	109.49827				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.55470				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.49252				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.20570				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.27540				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.62725				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.70369				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.27877				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.79984				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.13461				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	100.29096	9.96000	100.26448				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	104.02342	10.01000	103.99551				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.47748				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.24010	9.60000	103.06867				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.19727				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.36489				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>	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.59400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.41638	9.20000	100.39184				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.87688				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.40688				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.97241				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.40202				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.82661				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 12/03/2023 Spot Bond					0.00000	100.19727				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					0.00000	100.03214				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					0.00000	101.08148				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			8.97500	106.72022	8.97500	106.69434				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					0.00000	99.73723				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.91165				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.23458				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	131.39700				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.37782				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN545 On 17/01/2024 Spot Bond					0.00000	101.20757				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>	
CLN546 On 21/08/2026 Spot Bond			8.44500	107.62531	8.44500	107.60072				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			8.49500	105.17572	8.49500	105.15155				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			8.58500	109.65476	8.58500	109.62931				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.53952				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	147,225,100
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>147,225,100</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>147,225,100</b>
CLN556 On 15/11/2023 Spot Bond					0.00000	100.62981				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.63457				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.46313				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.36956				0.00	0	4,000,000.00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.67700				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.67857				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.57526	10.19000	103.59950				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			8.44500	110.20177	8.44500	110.17660				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					0.00000	100.71451				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					0.00000	100.44562				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					0.00000	103.67373				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					0.00000	100.33069				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					0.00000	100.63860				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	100.66842				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					0.00000	100.76132				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			8.67500	108.56418	8.67500	108.53872				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					0.00000	100.66801				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.85479				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					0.00000	100.64202				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.15400				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					0.00000	100.03531				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.03627				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.81217				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.67153				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN582 On 30/05/2022 Spot Bond					0.00000	100.35503				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.16305				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.93739				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.34520				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.61900				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.23364				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.13989				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>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.10620				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.15991				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>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.95082				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>	
CLN592 On 05/12/2026 Spot Bond			3.76000	138.72522	3.76000	111.88839				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>	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.45527				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.94422				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.45527				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.03898				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.24307				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.21247				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.10620				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.10620				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.14139				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.68407				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.60124				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.35910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.07251				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.47806				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.74728	9.32000	103.72133				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>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.86979				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>	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.78785				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>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.25958				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>	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.46129				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>	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.35494				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>	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.02333				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>	
CLN617 On 20/12/2029 Spot Bond					0.00000	96.79400				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	101.67283				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.03400				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.34518				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.81534				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.81235				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.75129				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				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>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.92773				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>	
CLN625 On 25/01/2023 Spot Bond			6.75000	105.29675	6.75000	105.27744				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.60972				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>	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.31005				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>	
CLN628 On 31/07/2034 Spot Bond			12.49000	60.06336	12.49000	80.52930				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.44344				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.14500	102.16549	9.14500	102.14025				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.60696				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>	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.45036				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.46354				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>	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.67505				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>	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.13365				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.45824				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.60419				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>	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.76620				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>	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.58451				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>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.65949				0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For CLN640</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
CLN640 On 17/10/2023 Spot Bond					0.00000	100.94283				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.46076				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.10410				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.85775				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.10428				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.60419				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.36460				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.60419				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.48407				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.60419				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	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	100.27300				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.03616				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>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.53334				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.75981				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>	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.03060				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.03181				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.25900				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.27200				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>	
CLN66 On 20/12/2024 Spot Bond					0.00000	104.50600				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	127.51600				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>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.69746				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.49477				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.72579				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.12259				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.91748				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.39159				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.66871				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.23769				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			4.35854	138.99740	4.35854	112.93982			87,170,800,000.00	20,000,000	10,000,00	
<b>Total CLN673 SPOT</b>									<b>87,170,800,000.00</b>	<b>20,000,000</b>	<b>10,000,00</b>	
<b>Total For CLN673</b>									<b>87,170,800,000.00</b>	<b>20,000,000</b>	<b>10,000,00</b>	
CLN673 On 31/01/2025 Spot Bond			4.35854	138.99740	4.35854	112.94055			0.00	0		
<b>Total CLN674 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CLN674</b>									<b>0.00</b>	<b>0</b>		
CLN674 On 18/06/2021 Spot Bond					0.00000	100.35504			0.00	0		
<b>Total CLN675 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CLN675</b>									<b>0.00</b>	<b>0</b>		
CLN675 On 19/08/2025 Spot Bond					0.00000	100.68252			0.00	0		
<b>Total CLN676 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CLN676</b>									<b>0.00</b>	<b>0</b>		
CLN676 On 19/08/2025 Spot Bond					0.00000	100.71935			0.00	0		
<b>Total CLN677 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CLN677</b>									<b>0.00</b>	<b>0</b>		
CLN677 On 02/06/2021 Spot Bond					0.00000	100.60305			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.02926				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.75286				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.69449				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.23882				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.02790				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.02877				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.65011				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.03374				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.03466				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.03442				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.03007				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2021 Spot Bond					0.00000	99.98647				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.03014				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.75691				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.24929				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>	
CLN69 On 07/07/2021 Spot Bond					0.00000	101.40735				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.91701				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>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.40864				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.83702				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.83826				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.33026				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.57589				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.33074				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.76850				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.16576				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.99394				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.37263				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.73775				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.20510				0.00	220,000,000	110,000,000
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For CLN708</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
CLN708 On 26/08/2025 Spot Bond					0.00000	100.02914				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.42835				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.67777				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.18625				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.55090				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.02935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.02935				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.02935				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.44233				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.02358				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.18427				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.41480				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.74499				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.32049				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.47286				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.02674				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.02674				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.02674				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.02727				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.02727				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.02727				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.03881				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.10710				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.76482				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.18806				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.72386				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			7.75000	105.52221	7.75000	105.50016				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.57901				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.10000	111.79908	8.10000	111.77469			0.00	0	13,120,000,00
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,120,000,00</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>13,120,000,00</b>
COJ07 On 23/03/2021 Spot Bond			5.79500	99.95240	5.79500	99.96826			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			9.59500	110.44880	9.59500	110.42037			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.88000	112.32301	6.88000	112.30214		1,041,565,264,000.00		151,390,300	69,251,390,30
<b>Total COJG01 SPOT</b>								<b>1,041,565,264,000.00</b>		<b>151,390,300</b>	<b>69,251,390,30</b>
<b>Total For COJG01</b>								<b>1,041,565,264,000.00</b>		<b>151,390,300</b>	<b>69,251,390,30</b>
COT01 On 03/04/2023 Spot Bond			7.53500	102.70718	7.53500	102.68631			0.00	0	153,593,80
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>153,593,80</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>153,593,80</b>
COT02 On 03/04/2028 Spot Bond			10.00500	100.74856	10.00500	100.72154			0.00	0	200,000,00
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.09500	99.66366	10.09500	99.63670			0.00	0	8,200,000,00
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.90000	9.90000	9.90000	106.50297			0.00	0	
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.48045			0.00	0	
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.03007			0.00	0	
<b>Total DENG85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.03971			0.00	0	
<b>Total DENG87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.73473			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.32760				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.00735				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.22201				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.03020				0.00	0	
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.93892				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.23891				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.07307				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.45071				0.00	0	68,826,20
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,826,20</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>68,826,20</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	101.48234				0.00	0	3,114,633,30
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,114,633,30</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>3,114,633,30</b>
DSY03 On 21/11/2024 Spot Bond			8.84500	8.84500	8.84500	108.51294				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.95895				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	100.48783			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			6.65000	102.93960	6.65000	102.92113			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			7.01500	106.02493	7.01500	106.00474		806,733,418,000.00		115,001,200	449,797,100
<b>Total DV23 SPOT</b>								<b>806,733,418,000.00</b>		<b>115,001,200</b>	<b>449,797,100</b>
<b>Total For DV23</b>								<b>806,733,418,000.00</b>		<b>115,001,200</b>	<b>449,797,100</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	29.50974	100.00000	29.44370			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.50974	100.00000	29.44370			0.00	0	
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			6.57000	109.07050	6.57000	109.05103			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	100.94548	9.69000	100.91909			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.94548	9.69000	100.91909			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			11.76000	92.58878	11.76000	92.55955			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	100.98469	10.10000	100.95721			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.98469	10.10000	100.95721			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.35630			0.00	0	
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.67371			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					0.00000	99.39505			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22( On 24/10/2022 Spot Bond					0.00000	101.04886				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.16525				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.46988				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.75172				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.24898				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.30610				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.75391				0.00	720,000,000	360,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.78231				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.70533				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.76023				0.00	1,400,000,000	700,000,000
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.74632				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.52152				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.54668				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			4.55000	105.07343	4.55000	105.06054				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			6.10500	103.68778	6.10500	103.67084				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.01000	108.07422	7.01000	108.05399				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			5.26000	103.37419	5.26000	103.35391				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.09000	91.80574	5.09000	91.78794				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	132.17449	2.25000	132.15905				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			4.19000	139.81084	4.23500	139.39134				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			4.24800	125.14881	4.24800	125.12738				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			4.29000	121.06675	4.29000	121.04589				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			4.90000	106.80727	4.90000	106.78720				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.06000	93.84641	5.06000	93.82828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.17449	2.25000	132.15905				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.77089				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.44299				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.54297				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.60869				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.93476				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.27585				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.56908				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	101.93863				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.30217				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.16500	106.27035	9.16500	106.24405				0.00	0	36,200,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
EMM04 On 16/05/2028 Spot Bond			11.36000	11.36000	11.36000	97.12534				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			11.71000	11.71000	11.71000	101.53537				0.00	0	666,666.60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
EMM06 On 23/06/2025 Spot Bond			9.24500	106.05329	9.24500	104.49277				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.24500	9.24500	9.24500	105.49644				0.00	0	100,000.00
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
EMM07 On 17/07/2032 Spot Bond			11.90500	11.90500	11.90500	79.12952				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			10.82000	10.82000	10.82000	102.29007				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			11.90500	11.90500	11.90500	96.66284				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					0.00000	100.41206				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.32273				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.23420				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					0.00000	100.24111				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					0.00000	100.14784				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					0.00000	100.18492				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					0.00000	100.65395				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					0.00000	100.36071				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 10/11/2021 Spot Bond					0.00000	100.63641				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>	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.17906				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.31193				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					0.00000	100.32081				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					0.00000	100.96478				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.23068				0.00	0	40,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.79047				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					0.00000	100.53747				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.51295				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.57662				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.51785				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.54232				0.00	0	12,663,70
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,663,70</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	<b>12,663,70</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.50516				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.49337				0.00	0	69,930,40
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,930,40</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>69,930,40</b>
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.56678				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			6.40000	107.77842	6.40000	107.75967			678,400,000,000.00	106,000,000	92,841,80	
<b>Total ES23 SPOT</b>									<b>678,400,000,000.00</b>	<b>106,000,000</b>	<b>92,841,80</b>	
<b>Total For ES23</b>									<b>678,400,000,000.00</b>	<b>106,000,000</b>	<b>92,841,80</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.63051	10.00000	101.60311			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>		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			8.35500	97.81588	8.35500	97.79390			14,357,659,776,000.00	1,718,451,200	5,845,337,30
<b>Total ES26 SPOT</b>									<b>14,357,659,776,000.00</b>	<b>1,718,451,200</b>	<b>5,845,337,30</b>
<b>Total For ES26</b>									<b>14,357,659,776,000.00</b>	<b>1,718,451,200</b>	<b>5,845,337,30</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.85203	7.85000	99.83092			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			11.79000	72.55199	11.84000	72.27355			37,756,130,940,000.00	3,202,386,000	12,371,866,40
<b>Total ES33 SPOT</b>									<b>37,756,130,940,000.00</b>	<b>3,202,386,000</b>	<b>12,371,866,40</b>
<b>Total For ES33</b>									<b>37,756,130,940,000.00</b>	<b>3,202,386,000</b>	<b>12,371,866,40</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.22033	7.50000	100.20028			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			12.36000	74.79364	12.36000	74.76900			18,073,602,816,000.00	1,462,265,600	7,618,778,80
<b>Total ES42 SPOT</b>									<b>18,073,602,816,000.00</b>	<b>1,462,265,600</b>	<b>7,618,778,80</b>
<b>Total For ES42</b>									<b>18,073,602,816,000.00</b>	<b>1,462,265,600</b>	<b>7,618,778,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.53722	8.50000	103.51354			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					0.00000	100.91360			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					0.00000	100.26116			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.20302			0.00	0	40,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.02983			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91956			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.45864			0.00	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.55653			0.00	0	
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.58230			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.83539			0.00	0	
<b>Total FIFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>									<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.37939			0.00	0	500,000,00
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FIFB19</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.47483			0.00	0	
<b>Total FIFC36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>									<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.51943			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			6.43000	6.43000	6.43000	103.73902			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					0.00000	103.19213			0.00	0	
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.61515			0.00	0	3,000,000,00
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
FRB19 On 14/04/2021 Spot Bond			7.37000	105.76673	7.37000	105.74546			0.00	0	
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.57733			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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					0.00000	102.14491				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.91365				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.09241				0.00	270,200,000	343,958,200
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>270,200,000</b>	<b>343,958,200</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>270,200,000</b>	<b>343,958,200</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.75956				0.00	0	298,900,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>298,900,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>298,900,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.39428				0.00	100,000,000	78,700,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>78,700,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>100,000,000</b>	<b>78,700,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.40997				0.00	2,000,000,000	1,296,752,200
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,296,752,200</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,296,752,200</b>
FRB27 On 03/06/2026 Spot Bond			8.94500	108.21726	8.94500	108.19124				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.56310				0.00	0	
<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			1.27000	170.16466	1.27000	170.14936				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			2.44000	312.12775	2.44000	312.08976				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			2.60500	2.60500	2.60500	148.15725				0.00	0	1,900,000,000
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.02500	189.53535	4.02500	189.50417				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			4.39000	4.39000	4.39000	100.41920				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			5.10000	5.10000	5.10000	206.73496				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			5.84500	80.12946	5.84500	80.11237				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			5.28000	89.18107	5.28000	89.16333				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.31000	6.31000	6.31000	80.05410				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.39000	6.39000	6.39000	79.25183				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	
<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			3.94000	3.94000	3.94000	141.10384				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.94282				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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			2.32500	168.66944	2.32500	168.64940				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			3.18500	167.46606	3.18500	167.44223				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.73823				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.15348				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.81712				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.39619				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.72899				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.87274				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.40626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.46251				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					0.00000	100.03291				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	3.57000	3.57000	109.44514				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					0.00000	100.86673				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					0.00000	100.07789				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.55077				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					0.00000	100.02836				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					0.00000	101.21986				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					0.00000	100.90581				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					0.00000	100.88779				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					0.00000	100.59363				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond					0.00000	100.60396				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>	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.03831				0.00	0	39,064,60
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,064,60</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>39,064,60</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	102.70024				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>	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.25946				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>	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.50467				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.82643				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>	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.37843				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>	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.25269				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>	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.02767				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.03216				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.03559				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.93289				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.16418				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.88468				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.62691				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.03544				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.03640				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.03239				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.15548				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.36018				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.14953				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.39365				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.65047				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.99866				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.46090				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					0.00000	107.49070				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					0.00000	103.58085				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.24371				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.85910				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.05339				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					0.00000	100.04248				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.48553				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.02901				0.00	0	60,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRC343 On 15/10/2022 Spot Bond					0.00000	101.07400				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.72608				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	100.03806				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 27/03/2024 Spot Bond					0.00000	99.90171				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.00017				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.94763				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2021 Spot Bond					0.00000	100.85788				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.45362				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.49509				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.96260				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 30/09/2021 Spot Bond					0.00000	101.31001				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.96410				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.94149				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.85095				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.55059				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.17213				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.50611				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.46707				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2022 Spot Bond			2.96500	2.96500	2.96500	167.74973				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>	
FRC66 On 31/01/2022 Spot Bond			2.90500	2.90500	2.90500	167.83375				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>	
FRC69 On 31/01/2022 Spot Bond			2.88500	2.88500	2.88500	167.86177				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>	
FRC71 On 28/02/2033 Spot Bond			4.60000	97.00044	4.60000	96.98311				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>	
FRI33 On 31/01/2038 Spot Bond			4.99000	104.76201	4.99000	104.74199				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.28696				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 15/09/2021 Spot Bond					0.00000	100.45032				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>	
FRJ21 On 07/03/2022 Spot Bond					0.00000	101.08131				0.00	0	57,534,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>57,534,40</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>57,534,40</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.96529				0.00	3,520,000,000	1,898,263,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>3,520,000,000</b>	<b>1,898,263,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>3,520,000,000</b>	<b>1,898,263,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61729				0.00	0	134,913,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>134,913,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>134,913,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.57826				0.00	0	1,732,382,50
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,732,382,50</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,732,382,50</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58295				0.00	0	82,596,40
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,596,40</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>82,596,40</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.64164				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.11332				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	92.55556				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.84045				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>	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.25487				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.79094				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS105 On 31/01/2038 Spot Bond			5.05000	103.94717	5.05000	103.92712				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 <sub>On</sub> 07/12/2033 Spot Bond			4.95000	209.83427	4.95000	209.79453				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 <sub>On</sub> 31/01/2038 Spot Bond			5.19000	102.07533	5.19000	102.05526				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 <sub>On</sub> 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	209.17823				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 <sub>On</sub> 31/01/2025 Spot Bond			3.49000	143.45861	3.49000	143.43701				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 <sub>On</sub> 31/01/2038 Spot Bond			3.70500	124.19366	3.70500	124.17421				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 <sub>On</sub> 31/01/2038 Spot Bond			4.99000	104.76201	4.99000	104.74199				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>	
FRS12 <sub>On</sub> 07/12/2033 Spot Bond			5.10000	206.77496	5.10000	206.73496				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 <sub>On</sub> 07/12/2033 Spot Bond			5.15000	205.76724	5.15000	205.72718				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 <sub>On</sub> 31/01/2025 Spot Bond			3.02000	117.03437	3.02000	145.92174				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12 <sub>On</sub> 07/12/2033 Spot Bond			5.18000	205.16549	5.18000	205.12539				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12 <sub>On</sub> 31/01/2038 Spot Bond			5.19000	102.07533	5.19000	102.05526				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12 <sub>On</sub> 31/03/2028 Spot Bond			4.77500	180.81547	4.77500	180.78210				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.94000	92.71453	5.94000	92.69443				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			4.66500	182.06539	4.66500	182.03232				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			4.72500	181.38241	4.72500	181.34917				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			5.69000	195.25670	5.69000	195.21586				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			5.89000	93.30521	5.89000	93.28511				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			5.19000	5.19000	5.19000	102.05526				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			5.17000	102.34024	5.17000	102.32017				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			4.53500	183.55524	4.53500	183.52255				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.46000	199.65130	5.46000	199.61078				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			4.66500	182.06539	4.66500	182.03232				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			4.66500	182.06539	4.66500	182.03232				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			4.95500	178.79114	4.95500	178.75725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			3.79000	141.89917	3.79000	141.87665				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			2.02500	169.09248	2.02500	169.07377				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.01500	178.12208	5.01500	178.08807				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.05500	177.67765	5.05500	177.64351				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			3.76000	142.05422	3.76000	142.03180				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			4.53000	183.61283	4.53000	183.58015				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.06500	5.06500	5.06500	177.53258				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.20534				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.19971				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.96112				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.06024				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.10527				0.00	60,000,000	20,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	99.93710				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>	
FRS183 On 04/10/2021 Spot Bond					0.00000	149.40764				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	167.15208				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	152.14510				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	160.17900				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	44.97413				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					0.00000	100.65138				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					0.00000	100.74941				0.00	60,000,000	20,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.64022				0.00	120,000,000	40,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS200</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	100.41400				0.00	120,000,000	40,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,000</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.07814				0.00	180,000,000	60,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.51371				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 03/09/2021 Spot Bond					0.00000	124.53043				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	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>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.02465				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	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>	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.21387				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.02901				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.45641				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.62026				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23t On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.80973				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>	
FRS23i On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23f On 13/10/2023 Spot Bond					0.00000	105.79827				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>	
FRS23g On 23/10/2025 Spot Bond					0.00000	104.68815				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>	
FRS24c On 31/03/2032 Spot Bond					0.00000	98.34612				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>	
FRS24d On 04/12/2022 Spot Bond					0.00000	100.40042				0.00	200,000,000	100,000,000
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRS241</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRS24e On 12/12/2025 Spot Bond					0.00000	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>	
FRS24f On 09/12/2023 Spot Bond					0.00000	100.39417				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>	
FRS24g On 29/12/2025 Spot Bond					0.00000	100.23804				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>	
FRS24h On 20/12/2021 Spot Bond					0.00000	100.01811				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>	
FRS24i On 19/01/2024 Spot Bond					0.00000	101.62468				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>	
FRS24j On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS247</b>									<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS248 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>									<b>0.00</b>	<b>0</b>	
FRS250 On 26/01/2022 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS250 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>									<b>0.00</b>	<b>0</b>	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.53834			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					0.00000	100.44126			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					0.00000	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>	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.37739			0.00	0	
<b>Total FRS254 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>									<b>0.00</b>	<b>0</b>	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.31468			0.00	0	
<b>Total FRS255 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>									<b>0.00</b>	<b>0</b>	
FRS256 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRS256 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>									<b>0.00</b>	<b>0</b>	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS257 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>									<b>0.00</b>	<b>0</b>	
FRS258 On 23/01/2024 Spot Bond					0.00000	97.45815			0.00	0	
<b>Total FRS258 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>									<b>0.00</b>	<b>0</b>	
FRS259 On 24/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total FRS259 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRS259</b>								<b>50,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
FRS260 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS260 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For FRS260</b>										<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
FRS36 On 07/12/2023 Spot Bond			2.24000	2.24000	2.24000	313.64796				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			1.98000	315.72259	1.98000	315.68813				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			1.98000	1.98000	1.98000	315.68813				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			1.26500	170.17179	1.26500	170.15652				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			1.26500	170.17179	1.26500	170.15652				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.73825				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.56987	4.89000	97.55149				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			4.47000	70.35914	4.47000	105.21092				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			2.91000	2.91000	2.91000	146.51046				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			3.19000	3.19000	3.19000	145.01729				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.04000	3.04000	3.04000	307.47275				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.48000	5.48000	5.48000	104.62884			959,000,000,000.00	175,000,000	87,500,00
<b>Total FRX23 SPOT</b>									<b>959,000,000,000.00</b>	<b>175,000,000</b>	<b>87,500,00</b>
<b>Total For FRX23</b>									<b>959,000,000,000.00</b>	<b>175,000,000</b>	<b>87,500,00</b>
FRX24 On 10/12/2024 Spot Bond			6.19500	117.99974	6.19500	117.97997			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			6.77500	112.59139	6.77500	112.57067			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			7.27500	114.55437	7.27500	114.53188			639,869,715,000.00	87,954,600	98,916,20
<b>Total FRX26 SPOT</b>									<b>639,869,715,000.00</b>	<b>87,954,600</b>	<b>98,916,20</b>
<b>Total For FRX26</b>									<b>639,869,715,000.00</b>	<b>87,954,600</b>	<b>98,916,20</b>
FRX27 On 07/03/2027 Spot Bond			7.38500	113.82596	7.38500	113.80353			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			7.75500	114.67407	7.75500	114.64996			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.80000	107.19052	8.80000	107.16501			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			9.62000	100.09373	9.62000	100.06777			0.00	0	1,350,000,00
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.01500	110.23192	9.01500	110.20523			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			11.42500	75.66503	11.42500	75.64193			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.97849			0.00	0	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.24099			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.43173				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.38701				0.00	0	
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.41062				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.42495				0.00	360,000,000	180,000,00
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.42916				0.00	220,000,000	110,000,00
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	100.44561				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					0.00000	100.32137				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.37792				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.58159				0.00	600,000,000	300,000,00
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.39614				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.62526				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.33348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			3.99000	108.61986	3.99000	108.60209				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.92474				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.70740				0.00	1,920,000,000	631,301,700
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>631,301,700</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>631,301,700</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.48756				0.00	0	22,026,300
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,026,300</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>22,026,300</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.08183				0.00	0	27,531,100
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,531,100</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>27,531,100</b>
GRT17 On 17/10/2023 Spot Bond			6.58000	112.74052	6.58000	112.72047				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.33316				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.65191				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			8.89500	102.09077	8.89500	102.06637				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.92688				0.00	0	82,594,500
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,594,500</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>82,594,500</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	102.02430				0.00	0	110,127,900
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,127,900</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>110,127,900</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	99.10066				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.54191				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.04807				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.64486				0.00	0	50,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.19181				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.19988				0.00	0	35,240,20
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,240,20</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>35,240,20</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	96.81819				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.33375				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.87732				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.10191				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.50486				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.14323				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For GRT36</b>									<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.91905			0.00	0	
<b>Total GRT38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>									<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.75219			0.00	0	
<b>Total GRT39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>									<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.16691			0.00	0	
<b>Total GRT40 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>									<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.59554			0.00	0	82,607,30
<b>Total GRT41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>82,607,30</b>
<b>Total For GRT41</b>									<b>0.00</b>	<b>0</b>	<b>82,607,30</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.45194			0.00	0	82,591,20
<b>Total GRT42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>82,591,20</b>
<b>Total For GRT42</b>									<b>0.00</b>	<b>0</b>	<b>82,591,20</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	100.01453			0.00	200,000,000	100,000,00
<b>Total GRT45 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For GRT45</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.01391			0.00	0	
<b>Total GRT46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>									<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.94957			0.00	0	
<b>Total H10T1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>									<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.93163			0.00	0	
<b>Total H10T2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>									<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.31132			0.00	0	
<b>Total H10T3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>									<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.32981			0.00	0	
<b>Total H10T4 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>									<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	99.95420			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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					0.00000	100.32785				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.80183				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.08161				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.28120				0.00	0	26,348,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,348,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>26,348,00</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	99.77012				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.41584				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.27951				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.21447				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.91307				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.91863				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.92030				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.58000	311.04378	2.58000	311.00477				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			2.93000	2.93000	2.93000	314.93261				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.32000	100.99570	10.32000	100.96763				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			4.93000	76.20294	4.93000	96.60175				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			11.90000	83.84146	11.90000	83.81470				0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.44124	100.00000	10.41788				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			11.96000	82.97125	11.96000	82.94463				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.44024	100.00000	10.41688				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.12487				0.00	2,220,000,000	16,110,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>2,220,000,000</b>	<b>16,110,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>2,220,000,000</b>	<b>16,110,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.93333				0.00	70,000,000	35,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.33705				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			2.25000	150.11861	2.34000	149.60549			354,983,012,000,000.00	602,214,672,000	362,182,753,90	
<b>Total I2025 SPOT</b>									<b>354,983,012,000,000.00</b>	<b>602,214,672,000</b>	<b>362,182,753,90</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2025</b>									<b>54,983,012,000,000.00</b>	<b>602,214,672,000</b>	<b>362,182,753,90</b>
I2029 On 31/03/2029 Spot Bond			3.52000	107.00550	3.52000	106.98934			359,871,335,296,000.00	102,236,174,800	205,613,835,10
<b>Total I2029 SPOT</b>									<b>59,871,335,296,000.00</b>	<b>102,236,174,800</b>	<b>205,613,835,10</b>
<b>Total For I2029</b>									<b>59,871,335,296,000.00</b>	<b>102,236,174,800</b>	<b>205,613,835,10</b>
I2033 On 28/02/2033 Spot Bond			4.10000	102.12288	4.10000	102.10600			285,788,891,160,000.00	69,704,607,600	150,502,091,60
<b>Total I2033 SPOT</b>									<b>5,788,891,160,000.00</b>	<b>69,704,607,600</b>	<b>150,502,091,60</b>
<b>Total For I2033</b>									<b>5,788,891,160,000.00</b>	<b>69,704,607,600</b>	<b>150,502,091,60</b>
I2038 On 31/01/2038 Spot Bond			4.27000	115.16303	4.29000	114.83812			316,974,406,140,000.00	74,232,882,000	420,342,281,60
<b>Total I2038 SPOT</b>									<b>16,974,406,140,000.00</b>	<b>74,232,882,000</b>	<b>420,342,281,60</b>
<b>Total For I2038</b>									<b>16,974,406,140,000.00</b>	<b>74,232,882,000</b>	<b>420,342,281,60</b>
I2046 On 31/03/2046 Spot Bond			4.32500	102.84747	4.32500	102.82971			512,918,474,775,000.00	118,593,867,000	553,411,186,00
<b>Total I2046 SPOT</b>									<b>12,918,474,775,000.00</b>	<b>118,593,867,000</b>	<b>553,411,186,00</b>
<b>Total For I2046</b>									<b>12,918,474,775,000.00</b>	<b>118,593,867,000</b>	<b>553,411,186,00</b>
I2050 On 31/12/2050 Spot Bond			4.28000	106.82726	4.28000	106.80888			678,998,520,776,000.00	158,644,514,200	416,087,642,50
<b>Total I2050 SPOT</b>									<b>8,998,520,776,000.00</b>	<b>158,644,514,200</b>	<b>416,087,642,50</b>
<b>Total For I2050</b>									<b>8,998,520,776,000.00</b>	<b>158,644,514,200</b>	<b>416,087,642,50</b>
IBL101 On 24/05/2022 Spot Bond			6.41500	6.41500	6.41500	105.96002			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.14041			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.70000	310.11845	2.70000	310.07852			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>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.41621			0.00	0	
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.57844			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43558			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.51692			0.00	0	190,516,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,516,40</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>190,516,40</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.05800				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.53153				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.01622				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.43959				0.00	200,000,000	100,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.97491				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.61234				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.41446				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.06095				0.00	0	275,321,90
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,321,90</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>275,321,90</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.46117				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.43176				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.60241				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	100.55268				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.41442				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.41228				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.02830				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.82344				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.34825				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.36346				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.75761				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.44256				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.79014				0.00	0	
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.76633				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.79206				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL158 On 24/05/2021 Spot Bond					0.00000	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					0.00000	100.61255				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.65096				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.63086				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			1.34500	1.34500	1.34500	170.04202				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.07000	109.24905	7.07000	109.22808				0.00	0	360,000,00
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	100.89687				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			1.66500	169.60237	1.66500	169.58529				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.49000	110.48093	5.49000	110.46441				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.58567				0.00	0	
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			5.30000	104.32681	5.30000	104.31179				0.00	0	85,341,90
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,341,90</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>85,341,90</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	91.38905	100.00000	91.17197				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.43394				0.00	30,000,000	10,000,00
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,00</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	100.67562				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.99381				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.14500	107.57132	8.14500	107.54760				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			10.26000	110.04053	10.26000	110.20365				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.29193				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			8.71500	112.47212	8.71500	112.44576				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.81052				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.79091				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.56217				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.35736				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.02982				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.66555				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.17258				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.58410				0.00	0	100,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.09296				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.46506				0.00	0	183,061,60
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>183,061,60</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>183,061,60</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.93927				0.00	0	55,059,90
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,059,90</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>55,059,90</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.14357				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			7.59500	106.09735	7.59500	106.07562				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			6.15500	104.04913	6.15500	104.03164				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.51929				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For ING375</b>									<b>0.00</b>	<b>0</b>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.81095			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					0.00000	96.21923			0.00	0	
<b>Total ING384 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.70567			0.00	0	20,000,00
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.00471			0.00	0	
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.44707			0.00	0	
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>									<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.26885			0.00	0	33,000,000,00
<b>Total INLV07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>33,000,000,00</b>
<b>Total For INLV07</b>									<b>0.00</b>	<b>0</b>	<b>33,000,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	100.29534			0.00	140,000,000	70,000,00
<b>Total INLV08 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For INLV08</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.12022			0.00	0	
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02732			0.00	0	
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02786			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.74102			0.00	0	
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.14801			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.71011				0.00	0	82,590,90
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,590,90</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>82,590,90</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.01191				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.65100				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.66275				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.99996				0.00	0	30,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	98.33969				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.20153				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.18840				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					0.00000	100.51682				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	100.40826	2.75000	100.40069				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			5.42500	173.62583	5.42500	173.59076				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	104.74479				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	102.11115				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	100.04085				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			3.76500	3.76500	3.76500	166.63586				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.35649				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.43000	101.62885	8.43000	101.60566				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.31929				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.43500	8.43500	8.43500	106.80177				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.11576				0.00	0	110,596,80
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,596,80</b>
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	<b>110,596,80</b>
IV045 On 31/01/2022 Spot Bond			2.26500	168.75392	2.26500	168.73414				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	101.73217				0.00	0	1,000,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.46966				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.32500	174.71043	5.32500	174.67561				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					0.00000	99.92964				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			11.60000	100.82966	11.60000	100.79881				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			6.91500	105.84469	6.91500	105.82493				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.93836				0.00	0	20,722,60
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,722,60</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>20,722,60</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	99.93673				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.93782				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					0.00000	100.71876				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			6.56500	103.87609	6.56500	103.85759				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.16014				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.66273				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.98004				0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	100.80444				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.39404				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.28312				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.32383				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.82100				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.89529				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.02628				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.54628				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.50983				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.19930				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.87290				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.98720				0.00	200,000,000	100,000,000
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.12246				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.12170				0.00	204,000,000	102,000,000
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				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>	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.11749				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.29745				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.94757				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.18538				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC179 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC180 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC180</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.57861				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.61241				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.03431				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.91333				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC185 On 23/03/2021 Spot Bond					0.00000	0.00000				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	101.91455	7.40000	101.89420				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.35376				0.00	300,000,000	150,000,000
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For IVC187</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
IVC188 On 02/12/2021 Spot Bond					0.00000	100.38581				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.56423				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.14587				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>	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				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			3.95000	3.95000	3.95000	99.85951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			3.95000	3.95000	3.95000	99.78403				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			3.95000	3.95000	3.95000	99.63340				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			4.05000	4.05000	4.05000	99.54713				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			4.05000	4.05000	4.05000	99.47022				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			4.05000	4.05000	4.05000	99.39343				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	4.10000	4.10000	99.30838				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	4.10000	4.10000	99.23089				0.00	0	
<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	4.10000	4.10000	99.15353				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			4.10000	4.10000	4.10000	99.09834				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>	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	
<b>Total IVZ046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ046</b>										<b>0.00</b>	<b>0</b>	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
<b>Total IVZ047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ047</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.92216				0.00	0	
<b>Total IVZ048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ048</b>										<b>0.00</b>	<b>0</b>	
IVZ049 On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ049</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.03598				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.00369				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.40000	106.39628	6.40000	106.37787				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.33875				0.00	120,000,000	150,115,200
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>150,115,200</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>120,000,000</b>	<b>150,115,200</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	99.43149				0.00	160,000,000	80,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.94102				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.39206				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.47399				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.02973				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.88983				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			8.68500	129.22094	8.68500	129.19059				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.18459				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.40988				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.38000	106.19508	7.38000	106.17395				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.83384				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			9.40000	107.34108	9.40000	107.31399				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.76810				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.39000	95.30661	12.39000	95.27497				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.45000	101.46703	10.45000	101.43865				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.45278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.31571				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.69499				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.79488				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.43974				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.00663				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.65290				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.09412				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			6.91000	104.43709	6.91000	104.41760				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.94975				0.00	0	21,325,80
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,325,80</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>21,325,80</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.36279				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.60438				0.00	0	23,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	100.46472				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.26438				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.99548				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					0.00000	100.74171				0.00	0	
<b>Total LHL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL30</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.08767				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.57966				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.59490				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.96609				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.45443				0.00	0	150,000,00
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.46707				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>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.49608				0.00	140,000,000	70,000,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.70131				0.00	1,060,000,000	530,000,00
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>1,060,000,000</b>	<b>530,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF061</b>										0.00	1,060,000,000	530,000,000
MBF06: On 07/06/2022 Spot Bond					0.00000	100.48446				0.00	0	
<b>Total MBF063 SPOT</b>										0.00	0	
<b>Total For MBF063</b>										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.41964				0.00	0	
<b>Total MBF065 SPOT</b>										0.00	0	
<b>Total For MBF065</b>										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.24328				0.00	1,500,000,000	1,500,000,000
<b>Total MBF066 SPOT</b>										0.00	1,500,000,000	1,500,000,000
<b>Total For MBF066</b>										0.00	1,500,000,000	1,500,000,000
MBF06: On 17/11/2021 Spot Bond					0.00000	100.42477				0.00	0	
<b>Total MBF067 SPOT</b>										0.00	0	
<b>Total For MBF067</b>										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.45906				0.00	0	
<b>Total MBF068 SPOT</b>										0.00	0	
<b>Total For MBF068</b>										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.56311				0.00	0	
<b>Total MBP038 SPOT</b>										0.00	0	
<b>Total For MBP038</b>										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.40982				0.00	0	
<b>Total MBP040 SPOT</b>										0.00	0	
<b>Total For MBP040</b>										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.93825				0.00	0	
<b>Total MBP041 SPOT</b>										0.00	0	
<b>Total For MBP041</b>										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.81582				0.00	0	
<b>Total MBP042 SPOT</b>										0.00	0	
<b>Total For MBP042</b>										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.76144				0.00	0	
<b>Total MBP043 SPOT</b>										0.00	0	
<b>Total For MBP043</b>										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.17750				0.00	0	
<b>Total MBP044 SPOT</b>										0.00	0	
<b>Total For MBP044</b>										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.16067				0.00	0	37,996,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,996,300</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>37,996,300</b>
MBP045 On 26/02/2022 Spot Bond					0.00000	100.65860				0.00	0	5,000,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
MBP046 On 26/02/2024 Spot Bond					0.00000	100.35752				0.00	0	48,436,700
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,436,700</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>48,436,700</b>
MBP047 On 27/03/2022 Spot Bond					0.00000	99.95197				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>	
MBP048 On 27/03/2024 Spot Bond					0.00000	99.95090				0.00	0	314,472,400
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>314,472,400</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>314,472,400</b>
MBP049 On 23/08/2022 Spot Bond					0.00000	100.78532				0.00	300,000,000	150,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MBP050 On 12/03/2023 Spot Bond					0.00000	100.27637				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>	
MBP051 On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG052 On 12/08/2025 Spot Bond			7.62500	7.62500	7.62500	114.74835				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>	
MMIG04 On 12/08/2022 Spot Bond			6.20000	107.33570	6.20000	107.31760				0.00	0	1,081,349,500
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,081,349,500</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,081,349,500</b>
MMIG05 On 19/10/2028 Spot Bond					0.00000	102.58621				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>	
MMIG06 On 18/09/2024 Spot Bond					0.00000	99.63737				0.00	200,000,000	220,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	99.98589				0.00	0	20,000,00
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MML02 On 10/12/2026 Spot Bond			8.24500	107.36569	8.24500	107.34187				0.00	0	30,800,00
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,800,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>30,800,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	100.56770				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			8.49500	97.57409	8.49500	97.55494				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.10705				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.97926				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.16572				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					0.00000	100.22449				0.00	0	29,731,50
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,731,50</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>29,731,50</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.74097				0.00	0	55,061,40
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,061,40</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>55,061,40</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	98.39316				0.00	0	96,342,90
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,342,90</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>96,342,90</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.61308				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.63644				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.08440				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.23885				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.87528				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.24576				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.03376				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.29825				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.92524				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.19500	101.55667	8.19500	101.53414				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.00007				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					0.00000	100.65598				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 22/11/2021 Spot Bond					0.00000	100.47387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.47387				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.50753				0.00	280,000,000	140,000,000
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For MWAR05</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
MWAR(On 22/02/2024 Spot Bond					0.00000	100.50746				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.83112				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					0.00000	100.61773				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.02968				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.03902				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.53348				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.02540				0.00	200,000,000	100,000,000
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.03337				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.04017				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	100.04641			0.00	0	
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.42000	105.72059	6.42000	105.70213			0.00	0	
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.00000	107.99040	7.00000	107.96988			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.12500	107.27906	9.12500	107.25262		45,625,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total NAM04 SPOT</b>								<b>15,625,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For NAM04</b>								<b>15,625,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.85627			0.00	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.89386			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76939			0.00	0	55,062,900
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,062,900</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>55,062,900</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	101.00230			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.79580			0.00	0	61,672,000
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>61,672,000</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>61,672,000</b>
NBK13 On 19/03/2024 Spot Bond			6.56500	108.62640	6.56500	108.60734			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			5.45000	103.24218	5.45000	103.22697			0.00	0	
<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			5.86500	103.50950	5.86500	103.49297			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.49500	111.04991	6.49500	111.03030				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			7.01500	116.57727	7.01500	116.55519				0.00	0	1,220,000.00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000.00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000.00</b>
NBK19 On 01/06/2022 Spot Bond			6.39500	106.67257	6.39500	106.65412				0.00	0	28,077.80
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,077.80</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>28,077.80</b>
NBK20 On 01/06/2026 Spot Bond			7.00500	117.62913	7.00500	117.60689				0.00	0	7,000.00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000.00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>7,000.00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	100.07970				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			8.04500	114.47366	8.04500	114.44872				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			5.49000	110.64686	5.49000	110.63031				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			6.73000	119.29698	6.73000	119.27517				0.00	0	3,000.00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000.00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>3,000.00</b>
NBK24 On 19/11/2027 Spot Bond			7.77000	120.01071	7.77000	119.98544				0.00	0	1,000,000.00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.60443				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.97500	5.97500	5.97500	109.34827				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.67772				0.00	0	165,742.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,742,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>165,742,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	30.43541	100.00000	30.36731				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.87514				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			7.95500	117.40266	7.95500	117.37737				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			5.89500	110.35402	5.89500	110.33632				0.00	0	78,853,20
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,853,20</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>78,853,20</b>
NBK29 On 31/07/2026 Spot Bond			7.11500	116.39494	7.11500	116.37247				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			6.35000	109.39251	6.35000	109.37362				0.00	0	8,000,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>8,000,00</b>
NBK31 On 09/11/2023 Spot Bond			6.02500	111.64495	6.02500	111.62664				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.14389				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.71084				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.32803				0.00	0	24,614,20
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,614,20</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>24,614,20</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	102.19506				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.13955				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			9.92000	9.92000	9.92000	71.17851				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.02067				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.29071				0.00	120,000,000	1,067,532,60
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>1,067,532,60</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>1,067,532,60</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.14617				0.00	200,000,000	227,532,40
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>227,532,40</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>227,532,40</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47897				0.00	0	55,724,80
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,724,80</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>55,724,80</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.57523				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.99969				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.65600				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.04620				0.00	1,180,000,000	590,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.66497				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.82171				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.96242				0.00	1,160,000,000	635,064,50
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>635,064,50</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>635,064,50</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.18514				0.00	0	55,061,80
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,061,80</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>55,061,80</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.45564				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.84285				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>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.70652				0.00	0	82,595,90
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,595,90</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>82,595,90</b>
NBK5 On 01/08/2026 Spot Bond					0.00000	100.81165				0.00	0	110,126,60
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,126,60</b>
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	<b>110,126,60</b>
NBK5 On 01/08/2029 Spot Bond					0.00000	100.11880				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>	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.71782				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.84297				0.00	0	27,532,30
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,532,30</b>
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	<b>27,532,30</b>
NBK6 On 24/02/2027 Spot Bond					0.00000	99.39909				0.00	0	82,591,90
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,591,90</b>
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	<b>82,591,90</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02910				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.09000	104.19396	9.09000	104.16880				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02882				0.00	0	57,172,20
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>57,172,20</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>57,172,20</b>
NCLN8 On 20/03/2024 Spot Bond			9.12500	103.66387	9.12500	103.63873				0.00	0	22,013,00
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,013,00</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>22,013,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02910				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02941				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02996				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.77278				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.18827				0.00	200,000,000	100,000,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.93734				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.22135				0.00	0	1,000,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.47850				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.36725				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.71464				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.75807				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.66256				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.52169				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.93663				0.00	0	714,068,80
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>714,068,80</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>714,068,80</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.18039				0.00	1,000,000,000	938,524,30
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>938,524,30</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>938,524,30</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.78542				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					0.00000	104.20598				0.00	0	41,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	102.70266				0.00	202,400,000	101,200,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>202,400,000</b>	<b>101,200,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>202,400,000</b>	<b>101,200,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.29283				0.00	0	34,900,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,900,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>34,900,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	101.36028				0.00	315,400,000	157,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>315,400,000</b>	<b>157,700,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>315,400,000</b>	<b>157,700,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	104.37356				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.47597				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	101.94023				0.00	0	2,500,000,00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	104.92601	13.50000	104.88788				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.20814				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.34286				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.18086				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.58929				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.07048				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.65501				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.18851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	100.91238				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.54034				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.55958				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.56812				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			5.15000	5.15000	5.15000	205.72718				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.03500	4.03500	4.03500	189.38479				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			3.09500	3.09500	3.09500	145.52192				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			3.82000	3.82000	3.82000	104.67101				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	104.06240				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			3.20000	3.20000	3.20000	144.96430				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	195.38485	3.45000	195.35574				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	142.91469			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			3.68000	3.68000	3.68000	196.37209			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			3.82500	191.94062	3.82500	194.60607			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			5.15500	102.53946	5.15500	102.51940			0.00	0	
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>	
NN011 On 23/06/2021 Spot Bond					0.00000	100.02390			0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN014 On 10/09/2024 Spot Bond					0.00000	101.47917			0.00	0	
<b>Total NN014 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>									<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.53718			0.00	0	
<b>Total NN016 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>									<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.26524			0.00	0	
<b>Total NN019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>									<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	130.73872			0.00	0	
<b>Total NN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>									<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.26480			0.00	0	
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>									<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.40900			0.00	150,000,000	50,000,00
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.45957				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.22626				0.00	150,000,000	50,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>150,000,000</b>	<b>50,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.74056				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	120.98636				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.29975				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.48223				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.88150				0.00	120,000,000	40,000,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>120,000,000</b>	<b>40,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	136.91755				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.69468				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	136.71833				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	134.79154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.19270				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	125.17537				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	98.90890				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	96.85464				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	94.98574				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.50519				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.20329				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.30536				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	96.04578				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	108.20000				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>	
NNF014 On 24/06/2025 Spot Bond					0.00000	106.52000				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>	
NNF015 On 15/07/2025 Spot Bond					0.00000	110.03000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	108.73000				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>	
NNF016 On 21/09/2023 Spot Bond					0.00000	107.18555				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>	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.71934				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>	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.71902				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>	
NNF019 On 01/08/2022 Spot Bond					0.00000	107.96930				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.68981				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>	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.47001				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>	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.18689				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>	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.89081				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>	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.57482				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>	
NNF024 On 17/02/2026 Spot Bond					0.00000	89.31119				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>	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.45124				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF026</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF027</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.96930				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.86536				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.79048				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.32024				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.89704				0.00	780,000,000	390,000,000
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.46885				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.46976				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.44016				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.34537				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.17303				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.50345			0.00	0	
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.48232			0.00	0	
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.38305			0.00	0	
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.26716			0.00	0	
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.39559			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			7.07000	112.61733	7.07000	112.59572			0.00	0	163,169,70
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>163,169,70</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>163,169,70</b>
NRA02 On 31/05/2023 Spot Bond			2.83000	196.90407	2.83000	196.87802			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			9.36500	119.42583	9.36500	119.39581		224,760,000,000.00		24,000,000	12,000,00
<b>Total NRA028 SPOT</b>								<b>224,760,000,000.00</b>		<b>24,000,000</b>	<b>12,000,00</b>
<b>Total For NRA028</b>								<b>224,760,000,000.00</b>		<b>24,000,000</b>	<b>12,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	16.03543	100.00000	15.99975			0.00	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.40006			0.00	0	
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.59349			0.00	0	
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	99.95085			0.00	0	
<b>Total NTC24 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.51991				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.86765				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.17476				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.17715				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.16469				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.22271				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.59331				0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.08020				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.11409				0.00	380,000,000	190,000.00
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000.00</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000.00</b>
OML06 On 19/03/2022 Spot Bond			6.24000	104.01821	6.24000	104.00084				0.00	0	30,481.50
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,481.50</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>30,481.50</b>
OML07 On 19/03/2025 Spot Bond			7.30500	112.61910	7.30500	112.59714				0.00	0	1,530,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.43000	106.51550	6.43000	106.49718				0.00	0	51,741,50
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,741,50</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>51,741,50</b>
OML10 On 14/09/2025 Spot Bond			7.63000	114.22562	7.63000	114.20237			117,053,356,000.00		15,341,200	925,341,20
<b>Total OML10 SPOT</b>									<b>117,053,356,000.00</b>		<b>15,341,200</b>	<b>925,341,20</b>
<b>Total For OML10</b>									<b>117,053,356,000.00</b>		<b>15,341,200</b>	<b>925,341,20</b>
OML11 On 11/06/2024 Spot Bond					0.00000	98.84382				0.00	0	358,466,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>358,466,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>358,466,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.94040				0.00	0	225,751,80
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>225,751,80</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>225,751,80</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.22139				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.21825				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					0.00000	100.40777				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.09847				0.00	0	40,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	100.65402				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.39311				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.46703				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PRE2B On 20/02/2022 Spot Bond					0.00000	100.52594				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.53434				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.54275				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			7.43000	116.85107	7.34500	117.25429			715,595,924,668,000.00	3,326,459,747,600	2,982,855,025,100	
<b>Total R186 SPOT</b>									<b>15,595,924,668,000.00</b>	<b>326,459,747,600</b>	<b>282,855,025,100</b>	
<b>Total For R186</b>									<b>15,595,924,668,000.00</b>	<b>326,459,747,600</b>	<b>282,855,025,100</b>	
R197 On 07/12/2023 Spot Bond			1.61000	318.65161	1.63000	318.46067			82,908,739,998,000.00	51,496,111,800	138,428,367,500	
<b>Total R197 SPOT</b>									<b>12,908,739,998,000.00</b>	<b>51,496,111,800</b>	<b>138,428,367,500</b>	
<b>Total For R197</b>									<b>12,908,739,998,000.00</b>	<b>51,496,111,800</b>	<b>138,428,367,500</b>	
R202 On 07/12/2033 Spot Bond			4.13000	227.56194	4.15000	227.07040			300,907,855,437,000.00	72,859,044,900	290,824,145,700	
<b>Total R202 SPOT</b>									<b>10,907,855,437,000.00</b>	<b>72,859,044,900</b>	<b>290,824,145,700</b>	
<b>Total For R202</b>									<b>10,907,855,437,000.00</b>	<b>72,859,044,900</b>	<b>290,824,145,700</b>	
R2023 On 28/02/2023 Spot Bond			5.42500	104.74638	5.40000	104.77770			342,857,472,627,500.00	984,858,520,300	368,093,889,700	
<b>Total R2023 SPOT</b>									<b>12,857,472,627,500.00</b>	<b>984,858,520,300</b>	<b>368,093,889,700</b>	
<b>Total For R2023</b>									<b>12,857,472,627,500.00</b>	<b>984,858,520,300</b>	<b>368,093,889,700</b>	
R2030 On 31/01/2030 Spot Bond			9.32000	93.33548	9.32000	93.31199			835,729,208,248,000.00	3,093,962,361,400	3,391,024,519,400	
<b>Total R2030 SPOT</b>									<b>15,729,208,248,000.00</b>	<b>093,962,361,400</b>	<b>391,024,519,400</b>	
<b>Total For R2030</b>									<b>15,729,208,248,000.00</b>	<b>093,962,361,400</b>	<b>391,024,519,400</b>	
R2032 On 31/03/2032 Spot Bond			10.15500	87.43131	10.15500	87.40752			587,678,324,135,000.00	2,224,291,317,000	809,207,578,000	
<b>Total R2032 SPOT</b>									<b>17,678,324,135,000.00</b>	<b>224,291,317,000</b>	<b>309,207,578,000</b>	
<b>Total For R2032</b>									<b>17,678,324,135,000.00</b>	<b>224,291,317,000</b>	<b>309,207,578,000</b>	
R2035 On 28/02/2035 Spot Bond			10.92000	86.14440	10.92000	86.11951			399,288,554,824,000.00	2,142,791,992,200	1,651,915,851,300	
<b>Total R2035 SPOT</b>									<b>19,288,554,824,000.00</b>	<b>142,791,992,200</b>	<b>551,915,851,300</b>	
<b>Total For R2035</b>									<b>19,288,554,824,000.00</b>	<b>142,791,992,200</b>	<b>551,915,851,300</b>	
R2037 On 31/01/2037 Spot Bond			11.20000	81.42175	11.20000	81.39725			112,835,540,000,000.00	1,170,788,887,500	1,647,483,248,900	
<b>Total R2037 SPOT</b>									<b>12,835,540,000,000.00</b>	<b>170,788,887,500</b>	<b>547,483,248,900</b>	
<b>Total For R2037</b>									<b>12,835,540,000,000.00</b>	<b>170,788,887,500</b>	<b>547,483,248,900</b>	
R2040 On 31/01/2040 Spot Bond			11.32000	83.39343	11.32000	83.36806			127,278,171,956,000.00	806,296,658,300	1,410,605,216,700	
<b>Total R2040 SPOT</b>									<b>17,278,171,956,000.00</b>	<b>806,296,658,300</b>	<b>410,605,216,700</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For R2040</b>									<b>17,278,171,956,000.00</b>	<b>806,296,658,300</b>	<b>410,605,216,70</b>
R2044 On 31/01/2044 Spot Bond			11.37500	80.04496	11.37500	80.02050			828,874,713,612,500.00	864,076,897,900	935,377,951,00
<b>Total R2044 SPOT</b>									<b>18,874,713,612,500.00</b>	<b>864,076,897,900</b>	<b>935,377,951,00</b>
<b>Total For R2044</b>									<b>18,874,713,612,500.00</b>	<b>864,076,897,900</b>	<b>935,377,951,00</b>
R2048 On 28/02/2048 Spot Bond			11.30500	79.17255	11.30500	79.14890			102,390,433,613,000.00	3,812,683,806,600	1,901,690,453,40
<b>Total R2048 SPOT</b>									<b>12,390,433,613,000.00</b>	<b>812,683,806,600</b>	<b>901,690,453,40</b>
<b>Total For R2048</b>									<b>12,390,433,613,000.00</b>	<b>812,683,806,600</b>	<b>901,690,453,40</b>
R208 On 31/03/2021 Spot Bond			3.55000	99.95139	3.55000	99.94168			258,900,000,000,000.00	918,000,000,000	428,000,000,00
<b>Total R208 SPOT</b>									<b>18,900,000,000,000.00</b>	<b>918,000,000,000</b>	<b>428,000,000,00</b>
<b>Total For R208</b>									<b>18,900,000,000,000.00</b>	<b>918,000,000,000</b>	<b>428,000,000,00</b>
R209 On 31/03/2036 Spot Bond			10.80000	66.47125	10.85000	66.17833			142,648,168,840,000.00	1,031,726,682,300	797,823,093,00
<b>Total R209 SPOT</b>									<b>12,648,168,840,000.00</b>	<b>1,031,726,682,300</b>	<b>797,823,093,00</b>
<b>Total For R209</b>									<b>12,648,168,840,000.00</b>	<b>1,031,726,682,300</b>	<b>797,823,093,00</b>
R210 On 31/03/2028 Spot Bond			3.28000	198.67256	3.32500	198.07786			376,093,504,464,000.00	114,662,653,800	160,502,252,20
<b>Total R210 SPOT</b>									<b>16,093,504,464,000.00</b>	<b>114,662,653,800</b>	<b>160,502,252,20</b>
<b>Total For R210</b>									<b>16,093,504,464,000.00</b>	<b>114,662,653,800</b>	<b>160,502,252,20</b>
R212 On 31/01/2022 Spot Bond			0.80000	170.83760	1.01500	170.51510			264,400,000,000,000.00	330,500,000,000	238,126,624,30
<b>Total R212 SPOT</b>									<b>14,400,000,000,000.00</b>	<b>330,500,000,000</b>	<b>238,126,624,30</b>
<b>Total For R212</b>									<b>14,400,000,000,000.00</b>	<b>330,500,000,000</b>	<b>238,126,624,30</b>
R213 On 28/02/2031 Spot Bond			9.80000	82.96292	9.76000	83.16244			818,947,517,440,000.00	1,206,015,052,800	606,475,038,50
<b>Total R213 SPOT</b>									<b>18,947,517,440,000.00</b>	<b>206,015,052,800</b>	<b>606,475,038,50</b>
<b>Total For R213</b>									<b>18,947,517,440,000.00</b>	<b>206,015,052,800</b>	<b>606,475,038,50</b>
R214 On 28/02/2041 Spot Bond			11.25000	62.99313	11.25000	62.97441			643,428,968,500,000.00	768,304,797,200	683,479,767,20
<b>Total R214 SPOT</b>									<b>13,428,968,500,000.00</b>	<b>768,304,797,200</b>	<b>683,479,767,20</b>
<b>Total For R214</b>									<b>13,428,968,500,000.00</b>	<b>768,304,797,200</b>	<b>683,479,767,20</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.28463			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.34532			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.84714			0.00	0	20,000,00
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.16617			0.00	0	110,298,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,298,70</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>110,298,70</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.71851				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.51577				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.80563				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.34412				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.19339				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.93885				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.02653				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02784				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.94518				0.00	260,000,000	130,000,000
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.96620				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.75023				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.51308				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.20896				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.71215				0.00	0	10,000,00
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
RED14 On 17/09/2021 Spot Bond					0.00000	100.12236				0.00	0	
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	100.79146				0.00	0	65,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	100.42012				0.00	0	2,000,000,00
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
RED40 On 29/01/2024 Spot Bond					0.00000	102.29709				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.46749				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	101.71955				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	102.49532				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.83738				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.07988				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.51057			0.00	0	
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.04881			0.00	0	110,122,60
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,122,60</b>
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	<b>110,122,60</b>
RES41 On 30/11/2022 Spot Bond					0.00000	99.00325			0.00	2,000,000,000	1,066,178,20
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,066,178,20</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,066,178,20</b>
RES49 On 03/08/2023 Spot Bond					0.00000	101.04511			0.00	0	
<b>Total RES49 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>									<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.98275			0.00	0	40,000,00
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</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			5.77500	104.55489	5.77500	104.53842			0.00	0	84,134,80
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>84,134,80</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>84,134,80</b>
RW23 On 10/12/2023 Spot Bond			7.05000	108.72038	7.05000	108.69968			0.00	0	39,369,80
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>39,369,80</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>39,369,80</b>
RW28 On 10/12/2028 Spot Bond			11.63000	96.02140	11.63000	95.99158			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.65000	110.37323	5.65000	110.35624		423,750,000,000.00		75,000,000	37,500,00
<b>Total SBK23 SPOT</b>								<b>423,750,000,000.00</b>		<b>75,000,000</b>	<b>37,500,00</b>
<b>Total For SBK23</b>								<b>423,750,000,000.00</b>		<b>75,000,000</b>	<b>37,500,00</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.37213			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			6.47000	105.56363	6.47000	105.54502				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.73013				0.00	0	165,256,40
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,256,40</b>
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	<b>165,256,40</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	100.36573				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			5.19000	103.77670	5.19000	103.76213				0.00	0	131,351,80
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>131,351,80</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>131,351,80</b>
SBS20 On 15/05/2026 Spot Bond			7.02500	116.47982	7.02500	116.45760				0.00	0	39,300,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,300,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>39,300,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.72018				0.00	0	330,385,80
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,385,80</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>330,385,80</b>
SBS27 On 20/02/2024 Spot Bond			6.03000	111.72138	6.03000	111.70304			1,854,107,415,000.00		307,480,500	307,480,500
<b>Total SBS27 SPOT</b>									<b>1,854,107,415,000.00</b>		<b>307,480,500</b>	<b>307,480,500</b>
<b>Total For SBS27</b>									<b>1,854,107,415,000.00</b>		<b>307,480,500</b>	<b>307,480,500</b>
SBS3 On 25/05/2026 Spot Bond			7.13500	107.25995	7.13500	107.23917				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			7.54000	113.75076	7.54000	113.72765				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.21500	112.18397	6.21500	112.16532				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			6.64500	109.56844	6.64500	109.54866				0.00	0	4,000,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SBS39 On 29/01/2030 Spot Bond			8.88000	106.49237	8.88000	106.46682				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			4.51000	105.63408	4.51000	105.62107				0.00	0	166,851,50
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>166,851,50</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>166,851,50</b>
SBS41 On 12/11/2022 Spot Bond			5.30000	110.89800	5.30000	110.88198				0.00	0	3,000,00
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
SBS42 On 12/11/2025 Spot Bond			6.77500	119.06395	6.77500	119.04204				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			7.68000	120.06373	7.68000	120.03874				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.44000	110.38469	5.44000	110.36832				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.02972				0.00	0	384,528,30
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,528,30</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>384,528,30</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.41223				0.00	0	60,601,20
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,601,20</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>60,601,20</b>
SBS50 On 31/01/2022 Spot Bond			4.74000	105.28572	4.74000	105.27210				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			5.85000	5.85000	5.85000	111.59584				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.49449				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.17921				0.00	0	459,839,50
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>459,839,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>459,839,50</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.07279				0.00	60,000,000	377,054,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>377,054,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>60,000,000</b>	<b>377,054,00</b>
SBS56 On 12/06/2022 Spot Bond			5.01500	107.12374	5.01500	107.10916				0.00	0	79,609,50
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,609,50</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>79,609,50</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.94026				0.00	5,640,000,000	3,067,791,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>5,640,000,000</b>	<b>3,067,791,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>5,640,000,000</b>	<b>3,067,791,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.23749				0.00	0	330,375,80
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,375,80</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>330,375,80</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.56835				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					0.00000	101.34878				0.00	0	32,077,30
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,077,30</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>32,077,30</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.35586				0.00	0	165,912,60
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,912,60</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>165,912,60</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.42431				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.19746				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.41247				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.96354				0.00	0	718,054,80
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>718,054,80</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>718,054,80</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.69773				0.00	0	956,049,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>956,049,30</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>956,049,30</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.33903				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			2.05000	315.17223	2.05000	315.13723				0.00	0	50,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	204.72537				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.85952				0.00	0	800,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.49934				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.09941				0.00	0	541,300,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>541,300,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>541,300,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	103.28711				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.73146				0.00	0	278,601,60
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>278,601,60</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>278,601,60</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.48471				0.00	0	492,193,20
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>492,193,20</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>492,193,20</b>
SBT203 On 03/12/2023 Spot Bond			7.50000	110.13904	7.50000	110.11676				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.09991				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	99.76449				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.89696				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.52907				0.00	1,060,000,000	530,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	101.83339				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					0.00000	100.36807				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.87740				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.59056				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.56681				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.74096				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.58747				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.61637				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.62362				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.57203				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.62361				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					0.00000	100.71129				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.68553				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.87801				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.64426				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					0.00000	101.28240				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			7.20000	113.88126	7.20000	113.85914				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.45913				0.00	200,000,000	138,031,800
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>138,031,800</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>138,031,800</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.36974				0.00	0	181,127,200
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>181,127,200</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>181,127,200</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.37740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.56347				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>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.02343				0.00	0	192,724,50
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>192,724,50</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>192,724,50</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43554				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.45468				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					0.00000	99.98775				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.14589				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.17912				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.39098				0.00	0	27,019,20
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,019,20</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>27,019,20</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.09331				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.09009				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.41997				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.31332				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.20052				0.00	0	40,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SSN00 On 31/03/2021 Spot Bond			6.06500	99.91698	6.06500	99.90040				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			6.06500	99.91698	6.06500	99.90040				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			3.75500	3.75500	3.75500	142.05768				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			7.32000	117.40334	7.32000	117.38015				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			9.25000	86.07143	9.25000	86.05028				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.15919				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.40509				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					0.00000	101.06821				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			6.80000	111.30930	6.80000	111.28886				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			4.99000	104.76201	4.99000	104.74199				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.27930				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.85632				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.69067				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN05 On 08/12/2023 Spot Bond			2.66000	2.66000	2.66000	310.38689				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.87267				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.74646				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					0.00000	101.01135				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			4.54500	4.54500	4.54500	183.40742				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			3.14000	3.14000	3.14000	145.28263				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			5.19000	5.19000	5.19000	102.05526				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			4.36000	4.36000	4.36000	100.63810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.50500	4.50500	4.50500	183.86841				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.36836				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.36120				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.34352				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.15104				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.14726				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.03147				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.09348				0.00	60,000,000	20,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
SSN078 On 31/07/2021 Spot Bond					0.00000	90.48600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 27/08/2024 Spot Bond					0.00000	100.37797				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.20840				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					0.00000	100.73627				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			5.02500	5.02500	5.02500	208.25791				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					0.00000	98.81930				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.02813				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.70271				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.30255				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.40565				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.26189				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			9.98500	89.68542	9.98500	89.66128				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.31092				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.03504				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					0.00000	100.26130				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			4.55000	88.78471	4.55000	186.04556				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			5.20500	85.26759	5.20500	204.62551				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.65685				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.60126				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					0.00000	100.53018				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					0.00000	100.53018				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					0.00000	100.45013				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			7.91500	103.93061	7.91500	103.90845				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.46245				0.00	0	137,649,50
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>137,649,50</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>137,649,50</b>
T14A12 On 21/11/2021 Spot Bond			4.52000	106.10265	4.52000	106.08955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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					0.00000	100.31043				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					0.00000	100.39504				0.00	0	
<b>Total T16OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM2</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	100.37819				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		15,000,000,000	65,300,000,00	
<b>Total T17A11 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>65,300,000,00</b>	
<b>Total For T17A11</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>65,300,000,00</b>	
T17A21 On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		40,000,000,000	101,100,000,00	
<b>Total T17A21 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>40,000,000,000</b>	<b>101,100,000,00</b>	
<b>Total For T17A21</b>								<b>10,000,000,000,000.00</b>		<b>40,000,000,000</b>	<b>101,100,000,00</b>	
T17A31 On 21/02/2026 Spot Bond			100.00000	8.86693	100.00000	8.84299			0.00	0	12,000,000,00	
<b>Total T17A31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>	
<b>Total For T17A31</b>									<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.83161			0.00	0		
<b>Total TFS142 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TFS142</b>									<b>0.00</b>	<b>0</b>		
TFS145 On 20/03/2022 Spot Bond					0.00000	100.74924			0.00	0		
<b>Total TFS145 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TFS145</b>									<b>0.00</b>	<b>0</b>		
TFS148 On 12/10/2022 Spot Bond					0.00000	101.46304			0.00	0	37,533,50	
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,533,50</b>	
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>	<b>37,533,50</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.69824			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					0.00000	101.01686			0.00	0		
<b>Total TFS153 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TFS153</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.96254				0.00	520,000,000	260,000,000
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.43219				0.00	0	3,000,000,000
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.97405				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.15445				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.91777				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.57242				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.62036				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.88642				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.95987				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.46626				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.65550				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.89321				0.00	0	48,835,000
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,835,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>48,835,00</b>
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.47423				0.00	0	55,058,80
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,058,80</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>55,058,80</b>
TH14A: On 21/11/2021 Spot Bond			4.52000	107.03372	4.52000	107.02050				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.89567				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond			4.52000	106.29908	4.52000	106.28596				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.52555				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.62958				0.00	0	11,011,60
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,011,60</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>11,011,60</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.49022				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.89004				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.93824				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.54069				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.81907				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.62630				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.41659				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44307				0.00	0	220,242,20
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,242,20</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>220,242,20</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.33830				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.34364				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					0.00000	100.43386				0.00	0	236,768,30
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>236,768,30</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>236,768,30</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.41532				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47262				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.78068				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.85231				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.51218				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	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97125				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.49198				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90596				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.09777				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.67101				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42121				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43722				0.00	780,000,000	430,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>430,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>780,000,000</b>	<b>430,000,000</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.76085	8.49000	100.73771				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.44059				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44144				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42036				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43891				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.51901	5.76000	100.50324				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45744				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48776				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48944				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.48355				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52395				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51301				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.66427				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.73556				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.69363				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,700,000.00
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,700,000.00</b>
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	<b>10,700,000.00</b>
TH17C: On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
TH17D On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,400,000.00
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,400,000.00</b>
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	<b>7,400,000.00</b>
TH17O On 21/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.06794				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			6.54000	103.89834	6.54000	103.88017				0.00	0	55,052,300.00
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,052,300.00</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>55,052,300.00</b>
TL25 On 04/09/2024 Spot Bond			7.70000	106.12141	7.70000	106.09963				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.24709				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.23804				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			7.79500	108.99423	7.79500	108.97134				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.57067				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.09086				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.43306				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.64493				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.38000	112.15501	7.38000	112.13256			31,263,096,960,000.00	4,236,192,000	3,575,327,10	
<b>Total TN23 SPOT</b>									<b>11,263,096,960,000.00</b>	<b>4,236,192,000</b>	<b>3,575,327,10</b>	
<b>Total For TN23</b>									<b>11,263,096,960,000.00</b>	<b>4,236,192,000</b>	<b>3,575,327,10</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	25.49409	100.00000	25.43704			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			8.54500	104.34747	8.54500	104.32335			171,529,790,426,000.00	20,073,702,800	11,160,905,50	
<b>Total TN25 SPOT</b>									<b>171,529,790,426,000.00</b>	<b>20,073,702,800</b>	<b>11,160,905,50</b>	
<b>Total For TN25</b>									<b>171,529,790,426,000.00</b>	<b>20,073,702,800</b>	<b>11,160,905,50</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.82094	100.00000	12.79225			0.00	0		
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>		
TN27 On 14/11/2027 Spot Bond			9.10500	102.22125	9.10500	102.19611			212,539,211,397,000.00	23,343,131,400	11,958,732,90	
<b>Total TN27 SPOT</b>									<b>212,539,211,397,000.00</b>	<b>23,343,131,400</b>	<b>11,958,732,90</b>	
<b>Total For TN27</b>									<b>212,539,211,397,000.00</b>	<b>23,343,131,400</b>	<b>11,958,732,90</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.38161	100.00000	12.35390			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			10.93000	102.32769	10.93000	102.29777			26,232,000,000,000.00	2,400,000,000	1,270,000,00	
<b>Total TN30 SPOT</b>									<b>26,232,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,270,000,00</b>	
<b>Total For TN30</b>									<b>26,232,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,270,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.30091	8.00000	121.27477			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			12.62000	91.48829	12.62000	91.45753			52,246,800,000,000.00	4,140,000,000	2,070,000,00	
<b>Total TN40 SPOT</b>									<b>52,246,800,000,000.00</b>	<b>4,140,000,000</b>	<b>2,070,000,00</b>	
<b>Total For TN40</b>									<b>52,246,800,000,000.00</b>	<b>4,140,000,000</b>	<b>2,070,000,00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.95148	10.75000	104.92128			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					0.00000	99.39568			0.00	0		
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			6.51000	107.12864	6.51000	107.10968				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.54963				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.71746				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.65707				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.74427				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.06222				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			6.80000	110.72789	6.80000	110.70756				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.00810				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.06222				0.00	560,000,000	280,000,000
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.87559	8.62000	103.85151				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.32664				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.13987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TSP24 <sub>€</sub> On 08/04/2021 Spot Bond					0.00000	99.75295				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>	
TSP24 <sub>7</sub> On 22/04/2021 Spot Bond					0.00000	99.56175				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>	
TSP24 <sub>€</sub> On 21/07/2021 Spot Bond					0.00000	98.47736				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 <sub>€</sub> On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 <sub>€</sub> On 06/09/2021 Spot Bond					0.00000	97.97104				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>	
TSP25 <sub>1</sub> On 16/09/2021 Spot Bond					0.00000	98.05268				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25 <sub>€</sub> On 09/04/2021 Spot Bond					0.00000	99.83852				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>	
TSP25 <sub>€</sub> On 17/05/2021 Spot Bond					0.00000	99.43159				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>	
TSP25 <sub>€</sub> On 26/05/2021 Spot Bond					0.00000	99.34062				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>	
TSP25 <sub>€</sub> On 29/11/2021 Spot Bond					0.00000	97.17653				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 <sub>€</sub> On 14/02/2022 Spot Bond					0.00000	95.79337				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	95.23903			0.00	0	
<b>Total TSP257 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>									<b>0.00</b>	<b>0</b>	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.09019			0.00	0	
<b>Total TSP258 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>									<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.84267			0.00	660,000,000	330,000,000
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.09441			0.00	0	
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.00333			0.00	0	
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.05644			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>	
TWC360 On 13/04/2021 Spot Bond					0.00000	100.80127			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>	
TWC360 On 20/04/2021 Spot Bond					0.00000	100.71981			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>	
TWC360 On 26/04/2021 Spot Bond					0.00000	100.64229			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>	
TWC360 On 30/04/2021 Spot Bond					0.00000	100.61208			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>	
TWC360 On 11/05/2021 Spot Bond					0.00000	100.48967			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>	
TWC360 On 18/05/2021 Spot Bond					0.00000	100.40974			0.00	0	
<b>Total TWC365 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TWC365</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.30048				0.00	0	
<b>Total TWC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC366</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.15504				0.00	0	
<b>Total TWC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC367</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.07800				0.00	0	
<b>Total TWC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC368</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.49500	107.55412	9.49500	107.52701				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,200,000,00
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,200,000,00</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>20,200,000,00</b>
UU1A0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,900,000,00
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,900,000,00</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>30,900,000,00</b>
UU1B0 On 15/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,300,000,00
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,300,000,00</b>
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	<b>7,300,000,00</b>
UU1C0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.10310				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.91433				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.75801				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.35302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.43492				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.53257				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.55318				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.15602				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.93149				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			5.22500	103.56599	5.22500	103.55130				0.00	0	20,673,60
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,673,60</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>20,673,60</b>
WSP5/I On 28/05/2021 Spot Bond			100.00000	89.11799	100.00000	88.91025				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>2.26e+017</b>	<b>234,918,557,700</b>	<b>258,778,156,81</b>
<b>Total for SPOT :</b>										<b>2.26e+017</b>	<b>234,918,557,700</b>	<b>258,778,156,81</b>
<b>Total Futures</b>										<b>2.26e+017</b>	<b>234,918,559,482</b>	<b>258,779,231,00</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>156,27</b>
<b>Grand Total:</b>										<b>2.26e+017</b>	<b>234,918,559,482</b>	<b>258,779,387,27</b>